

Course Title: **Financial Modelling**

Course Code: **FINA805**

Descriptor Start Date: **01/01/2021**

POINTS: **15.00**

LEVEL: **8**

PREREQUISITE/S: **None**

COREQUISITE/S: **None**

RESTRICTION/S: **None**

LEARNING HOURS

Hours may include lectures, tutorials, online forums, laboratories. Refer to your timetable and course information in Canvas for detailed information.

Total learning hours: 150

PRESCRIPTOR

An advanced consideration of the valuation of financial instruments and projects, including valuing companies, both publically and privately listed, valuing bonds, derivatives and options embedded within projects. Students will be introduced to techniques for valuing a wide range of instruments within Excel, a key tool for any finance professional. This will be done within a practical hands-on setting aimed to not only teach valuation, but also to improve Excel knowledge and ability.

LEARNING OUTCOMES

1. Critically evaluate and implement different equity valuation techniques.
2. Investigate and evaluate fixed income analysis methods.
3. Implement option pricing models including calculation of the risk sensitivities.
4. Critically examine the implementation of option pricing methods for valuing real options.

CONTENT

Risk/Return;
Bond and Stocks;
Portfolio theory;
Fixed income portfolio;
Options and derivative pricing;
Risk Analysis.

Disclaimer: Course descriptors may be amended between teaching periods/semesters

LEARNING & TEACHING STRATEGIES

An appropriate range of strategies that may include lectures, workshops & online learning.

ASSESSMENT PLAN

Assessment Event	Weighting %	Learning Outcomes
Internal Assessment	100.00	-

Grade Map	MAP1
	A+ A A- Pass with Distinction
	B+ B B- Pass with Merit
	C+ C C- Pass
	D Fail

Overall requirement/s to pass the course:

LEARNING RESOURCES

Details of all learning resources (including journals, databases, websites etc) are available on Canvas. Required Text(s): If there is a required text, details are available by searching the University Bookshop's website: www.ubs.co.nz

For further information, contact: Te Ara Pakihi, Te Ohanga Me Te Ture - Faculty of Business, Economics and Law

Principal Programme: AK1060, Master of Business

Related Programme/s: AK3712 BBus(Hons), AK3741 PgDipBus, AK3742 PgCertBus

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