



Course Specifications

Course Title:	Selected Topics in Finance
Course Code:	FIN559
Program:	MBA
Department:	FINANCE
College:	BUSINESS ADMINISTRATION
Institution:	PRINCE SULTAN UNIVERSITY

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A. Course Identification

1. Credit hours: 3
2. Course type
a. University <input checked="" type="checkbox"/> College <input type="checkbox"/> Department <input type="checkbox"/> Others <input type="checkbox"/>
b. Required <input checked="" type="checkbox"/> Elective <input type="checkbox"/>
3. Level/year at which this course is offered:
4. Pre-requisites for this course (if any): FIN550, FIN551
5. Co-requisites for this course (if any): NA

6. Mode of Instruction (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1	Traditional classroom	45	100
2	Blended	NA	NA
3	E-learning	NA	NA
4	Correspondence	NA	NA
5	Other	NA	NA

7. Actual Learning Hours (based on academic semester)

No	Activity	Learning Hours
Contact Hours		
1	Lecture	45
2	Laboratory/Studio	NA
3	Tutorial	NA
4	Others (specify)	NA
	Total	45
Other Learning Hours*		
1	Study	30
2	Assignments	5
3	Library	
4	Projects/Research Essays/Theses	9
5	Others (specify)	
	Total	44

* The length of time that a learner takes to complete learning activities that lead to achievement of course learning outcomes, such as study time, homework assignments, projects, preparing presentations, library times

B. Course Objectives and Learning Outcomes

1. Course Description

This course will integrate the key concepts of finance taught in previous courses including Financial Analysis and forecasting, Asset valuation, asset management, financial derivatives and risk hedging strategies and Investment. All of these concepts are expected to apply to the discussion of assigned case study and analysis of selected journals papers that relate to particulars topics.

2. Course Main Objective

This course aims to provide each student with the knowledge and skills necessary to integrate the key concepts of finance taught in previous courses and to comprehend the main concepts in finance. They will apply it to the assign case studies which relates to selected topics in Corporate Finance such as asset valuation, asset management, risk hedging and derivative pricing. At the end of the course, student will be able to:

- Understand the basic tools and models in conducting the empirical finance research,
- Evaluate and manage assets and derivatives and evaluate managerial decisions in hedging strategies and risk assessment.
- Recognize the methodology in empirical finance research
- Develop skills in identifying research questions and analyzing these questions.

3. Course Learning Outcomes

CLOs		Aligned PLOs
1	Knowledge:	
1.1	To describe comprehensive, coherent and systematic body of knowledge related to investment, asset valuation, derivatives pricing.	1,3,5
2	Skills :	
2.1	Explain the general concepts, principles and theories in investment theory	1,3,5
2.2	Ability to apply insights in new issues and problems in evaluating assets and hedging risk using derivatives	1,3
2.3	Create awareness in new issues relating to changes in economic and able to apply insight from studies in analyzing those issues	1
2.4	Students demonstrate responsibility for own learning; takes initiative and work with guidance in academic studies and other aspects of personal development; can be relied upon to complete assigned tasks with limited supervision and works effectively towards common goal in-group situations.	1,3,5
4	Communication, Information Technology, Numerical	
4.1	Students demonstrate effectively use basic information and computer technology and numerical skills in resolving problems through discussions, team or group work; communicates effectively both verbally and in writing.	2,4

C. Course Content

No	List of Topics	Contact Hours
1	Introduction and orientation	3
2	Asset Pricing models: recent trends Lecture and Case Preparation	3
3	Asset Pricing models: recent trends Lecture and Case Preparation	3

4	Multifactor Models of risk and return: theory and empirical evidence Lecture and Case Preparation	3
	MAJOR 1 EXAM	W4
5	Multifactor Models of risk and return: theory and empirical evidence Lecture and Case Preparation	3
6	Financial Derivatives: complex hedging strategies Lecture and Case Preparation	3
7	Financial Derivatives: complex hedging strategies Lecture and Case Preparation	3
8	Financial derivatives valuation: the continuous F. Black and M. Scholes (1973) model and extensions Cox, Ross, Rubinstein (1979) model and extensions Lecture and journal paper review	3
9	Financial derivatives valuation: The discrete model Cox, Ross, Rubinstein (1979) model and extensions Lecture and journal paper review	3
	MAJOR 2 EXAM	W10
10	Project submissions presentations	3
11	Course Wrap up Q & A	3
12	Last week for classes Final Exams	3
Total		45

D. Teaching and Assessment

1. Alignment of Course Learning Outcomes with Teaching Strategies and Assessment Methods

Code	Course Learning Outcomes	Teaching Strategies	Assessment Methods
1.0	Knowledge		
1.1	To describe comprehensive, coherent and systematic body of knowledge related to investment, asset valuation, derivatives pricing.	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project
2.0	Skills		
2.1	Explain the general concepts, principles and theories in investment theory	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project
2.2	Ability to apply insights in new issues and problems in evaluating assets and hedging risk using derivatives	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project
2.3	Create awareness in new issues relating to changes in economic and able to apply insight from studies in analyzing those issues	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project
2.4	Students demonstrate responsibility for own learning; takes initiative and work with guidance in academic studies and other aspects of personal development;	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project

Code	Course Learning Outcomes	Teaching Strategies	Assessment Methods
	can be relied upon to complete assigned tasks with limited supervision and works effectively towards common goal in-group situations.		
3.0	Competence, Interpersonal Skills & Responsibility		
	Analyze and understanding the financial problem and suggest eventual solutions. Understand how the key issues related to asset pricing and management, risk hedging and financial derivatives	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project
4.0	Communication, Information Technology, Numerical		
4.1	Students demonstrate effectively use basic information and computer technology and numerical skills in resolving problems through discussions, team or group work; communicates effectively both verbally and in writing.	Lectures, discussion, journals, using quantitative data.	Major exam, Final exam & Project

2. Assessment Tasks for Students

#	Assessment task*	Week Due	Percentage of Total Assessment Score
1	Major 1	September, 29th, 2020	20%
2	Major 2	November, 17th, 2020	25%
3	Major Project Submission	November, 24th, 2020	15%
4	Final		40%

*Assessment task (i.e., written test, oral test, oral presentation, group project, essay, etc.)

E. Student Academic Counseling and Support

Arrangements for availability of faculty and teaching staff for individual student consultations and academic advice :

Instructor's schedule and office hours information is posted on LMS and at the instructor's office

F. Learning Resources and Facilities

1. Learning Resources

Required Textbooks	Essentials of Investments, Bodie, Kane & Markus, Essentials of Investments, 9th Ed. McGraw Hill. Recommendation: work with the textbook companion Web site: www.mhhe.com/bkm
Essential References Materials	<ul style="list-style-type: none"> •Essentials of Investments, Bodie, Kane & Marcus, Investments, 10th Ed. McGraw Hill. Recommendation: work with the textbook companion Web site: www.mhhe.com/bkm •Case Studies in Finance, Bruner, Eades and Schill, 7th edition, McGraw Hill International Limited
Electronic Materials	Other online useful references such as financial website, journals, and financial magazines will be used.
Other Learning Materials	

2. Facilities Required

Item	Resources
Accommodation (Classrooms, laboratories, demonstration rooms/labs, etc.)	Classrooms
Technology Resources (AV, data show, Smart Board, software, etc.)	Smart Board, software
Other Resources (Specify, e.g. if specific laboratory equipment is required, list requirements or attach a list)	NA

G. Course Quality Evaluation

Evaluation Areas/Issues	Evaluators	Evaluation Methods
Effectiveness of teaching and assessment	Faculty	Direct
Extent of achievement of course learning outcomes	Students	Course exit survey
Quality of learning resources	Faculty	Direct

Evaluation areas (e.g., Effectiveness of teaching and assessment, Extent of achievement of course learning outcomes, Quality of learning resources, etc.)

Evaluators (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

Assessment Methods (Direct, Indirect)

H. Specification Approval Data

Council / Committee	
Reference No.	
Date	