University of St.Gallen

8,174: Financial Modeling Workshop: Asset Allocation

Subject information

ECTS-Credits: 4

Attached courses

Timetable	Language	Lecturer
8,174,1.00 Financial Modeling Workshop: Asset Allocation	**English**	**Kessler Stephan, Süss Stephan**

Course information

Course prerequisites

As a prerequisite the MBF-courses Financial Markets and Quantitative Methods must have been attended previously. Basic knowledge of Excel is required.

Course content

This course is designed as a computer workshop. It gives students insights into the implementation of the theoretical concepts introduced in the MBF-course Financial Markets. The programs Excel, Matlab, and EViews will be applicable. Please note that this is not a course on programming.

Course structure

1. Return and Risk
2. Portfolio Selection
3. Portfolio Risk Management
4. CAPM and Extensions
5. Factor Models
6. Market Efficiency
7. Fixed Income Securities
8. Term Structure Modeling
9. Value-at-Risk
10. Case Study
11. Exam

Course literature

Required reading:

Documentation and handouts to be given during the courses.

Additional literature:

· Benninga S., *Principles of Finance with EXCEL*, Oxford University Press, 2006 (Basics)

· Jackson M. and M. Staunton, *Advanced Modeling in Finance using EXCEL and VBA*, John Wiley & Sons, 2001 (further lecture)

Course additional information

see Syllabus

Information about the Examination

Examination type

decentral - Written examination (70%, 90 mins.)

Comment: Computer Test

Examination aids

Closed Book

The following rules apply to all examinations irrespective of requirements and use:

- A simple pocket calculator is admissible (for the definition of simple pocket calculators incapable of communication, cf. general regulations concerning examination aids of 14 December 2010 and note the

"Pocket calculators" fact sheet). Any other EDP and electronic means of communication such as notebooks, PDAs and mobile telephones, etc., are inadmissible.
- A bilingual dictionary (without handwritten notes) may be used if the examination questions and/or answers are not in the candidate's native language. Electronic dictionaries are inadmissible.
- The procurement of these examination aids is exclusively the students' responsibility.
- No other examination aids are admissible.

Question language: **English**
Answer language: **English**

decentral - Group examination paper with presentation (30%)
Comment: Case Study
Examination aids
no regulation necessary
No rules for examination aids are required for this examination.

- For written examinations at home (term paper), courses without credits, etc., no specific rules for examination aids are required.
- The regulations of the University of St. Gallen and the rules of academic work (sources and aids must always be identified) are applicable in a subsidiary fashion.
- All written work must be accompanied by a declaration of authorship.

Question language: **English**
Answer language: **English**

Examination content

see Syllabus

Exam-relevant literature

see Syllabus

Attention please:

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?
Information about courses and examination type (central/decentral and grading form): from the start of the bidding process on 24 January 2013
Information about decentral examinations (examination aids, examination content, exam-relevant literature): after the 4th semester week on 18 March 2013
Information about central examinations (examination aids, examination content, exam-relevant literature): from the start of the enrolment period for the examinations on 8 April 2013

Please look at the fact sheet once more after these deadlines have expired.