

Course Syllabus

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| 1. Program of Study | Bachelor of Business Administration |
| Faculty/Institute/College | Mahidol University International College |
| 2. Course Code | ICMF 471 |
| Course Title | Financial Investment |
| 3. Number of Credits | 4 (Lecture/Lab/Self-Study) (4-0-8) |
| 4. Prerequisite(s) | ICMF 376 |
| 5. Type of Course | Required Course |
| 6. Session / Academic Year | First, Third trimester/ 2007-2008 |
| 7. Course Conditions | 20-40 students |
| 8. Course Description | Investment principles and practices, investment policies, security analysis, mechanism and mathematics of security purchases, long-and short-term fluctuations of security prices, functions of securities markets and regulatory bodies, individual investment needs; quantitative and qualitative aspects of risk and return associated with investment decisions, and fundamental, technical, and random-walk approaches to valuation. |
| 9. Course Objective(s) | After successful completion of this course, students will be able to |
| 9.1 | understand the basic concept of utility function and separation theorem in finance. |
| 9.2 | understand framework, role, and function financial markets and financial tools in order to carry out the expected utility maximization objective. |
| 9.3 | introduce the selection criterion based on Mean-Variance efficient and Stochastic Dominance Analysis. |
| 9.4 | introduce the basic concept of state preference concept in order to make the right decision according to the state of nature and introduce the concept market and Arrow-Debreu security. |
| 9.5 | introduce the basic concept of financial risk management such as portfolio management. |
| 9.6 | have analytical and problem solving skills regarding the asset pricing model. |
| 9.7 | understand fundamental derivative concepts in credits risk management and its application in the real world. |

9.8 have board financial knowledge, corporate and investment, suffices for nay business related functions.

10. Course Outline

Week	Course Outline				Instructor
	Topics	Lecture	Lab	Self-Study	
1	<ul style="list-style-type: none"> ➤ Introduction to Investment Concept, ➤ Financial Instruments and Markets, Mutual Funds 	4	0	8	WPJ
2	<ul style="list-style-type: none"> ➤ Risk and Risk Premium, Risk and Return Assessment, Utility Concept, Stochastic Dominance 	4	0	8	WPJ
3	<ul style="list-style-type: none"> ➤ Equilibrium in Capital Markets: CAPM and APT (Part I) 	4	0	8	WPJ
4	<ul style="list-style-type: none"> ➤ Equilibrium in Capital Markets: CAPM and APT (Part II) 	4	0	8	WPJ
5	<ul style="list-style-type: none"> ➤ Efficient Markets 	4	0	8	WPJ
6	<ul style="list-style-type: none"> ➤ Term Structure of Interest Rate 	4	0	8	WPJ
7	<ul style="list-style-type: none"> ➤ Fixed Income Security Analysis (Part I) ➤ Journal Presentation 	4	0	8	WPJ
8	<ul style="list-style-type: none"> ➤ Fixed Income Security Analysis (Part II) ➤ Journal Presentation 	4	0	8	WPJ
9	<ul style="list-style-type: none"> ➤ Equity Evaluation ➤ Journal Presentation 	4	0	8	WPJ
10	<ul style="list-style-type: none"> ➤ Options and Other derivatives (Part I) ➤ Journal Presentation 	4	0	8	WPJ
11	<ul style="list-style-type: none"> ➤ Options and Other derivatives (Part II) ➤ Journal Presentation 	4	0	8	WPJ
	Total	44	0	88	

11. Teaching Methods

Lecture, presentation, and participation

12. Teaching Media

Power Point

13. Measurement and Evaluation of Student Achievement

Students achievement is measured and evaluated by

- 13.1 The ability in understanding the basic concept of utility function and separation theorem in finance. understand framework, role, and function financial markets and financial tools in order to carry out the expected utility maximization objective.
- 13.2 The ability in introducing the selection criterion based on Mean-Variance efficient and Stochastic Dominance Analysis.
- 13.3 The ability in introducing the basic concept of state preference concept in order to make the right decision according to the state of nature and introduce the concept market and Arrow-Debreu security.
- 13.4 The ability in introducing the basic concept of financial risk management such as portfolio management.
- 13.5 The ability in having analytical and problem solving skills regarding the asset pricing model.
- 13.6 The ability in understanding fundamental derivative concepts in credits risk management and its application in the real world.
- 13.7 The ability in having broad financial knowledge, corporate and investment suffices for nay business related functions.

Student's achievement will be graded according to the faculty and university standard using the symbols: A, B+, B, C+, C, D+, D, and F.

Student must have attended at least 80% of the total class hours of this course.

Ratio of mark

1. Final	30%
2. Quizzes	20%
3. Journal and Participation	20%
4. Project (Research)	20%
5. Attendance and Assignment	10%

14. Course Evaluation

- 14.1 Students' achievement as indicated in number 13 above.
- 14.2 Students' satisfaction towards teaching and learning of the course using questionnaires.

15. Reference(s)

Bodie, Z., Marcus, A.J., and Kane, A. (2004). **Essential of Investment**, 5th Edition, McGraw-Hill.

16. Instructor(s)

Mr. Worapong Janyanyuen

17. Course Coordinator

Program Director of Finance Major