Actuarial Science 425   Intermediate Topics in Finance and Investment

(see Course Descriptions for the applicable academic year: http://www.ucalgary.ca/pubs/calendar/)

Syllabus

An overview of selected finance and investment related topics that are relevant to students with an interest, or pursuing careers, in actuarial science, enterprise risk management, financial mathematics, and like areas. Topics include characteristics and uses of financial instruments; sources and cost of capital; portfolio selection; the capital asset pricing model and alternatives; dividend policy; taxation; basic option pricing theory and stock valuation; measurement and assessment of financial performance; risk management; financial analysis and planning.

This course is designed to satisfy the VEE-Corporate Finance requirement of the Society of Actuaries. The TOC is available here:
http://www.mhhe.com/business/finance/bm
http://www.mhhe.com/business/finance/bm/toc.mhtml

This course should cover Chapters 1 (and perhaps 2), 4-21, 28. It will probably be impossible to cover all of this material in the classroom in 36 lecture hours so the instructor will need to designate some of this material as reading assignments. Approximately 16 or 17 of the 20 chapters can probably be covered in class, so each chapter should warrant about 2 hours of classroom time.

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07:07:01 (change from H3-1T to H3-0; prereq clarification for Fall 2009)
DS/jml