

**BACHELOR PROGRAM**

**MAJOR: ECONOMICS, FINANCE AND BANKING**

**CONCENTRATION: SECURITIES**

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**COURSE SYLLABUS**

**1. Course Title:** *FINANCIAL MODELLING*

**2. Course Code:**

**3. Number of credit:** 02 credits

**4. Level:** Third academic year

**5. Teaching Time Allocation:**

+ Attendance 70%

+ Self – study 30%

**6. Pre-Requisites:** The students should already have principal knowledge of monetary and finance theory, macroeconomics and microeconomics or equivalent

**7. Course Aims & Learning Objectives**

- Course Aims: The course provides an overview of theoretical origins lying behind the use of financial modeling, economic theory and social decision making approaches. Within the social making decision context, the course focuses on widely used methods and models which are applicable on the Excel platform.

- Course Objectives The specific objectives are as follows:

O1: Financial planning in the short, medium and long term on Excel platform

O2: Establishing the budget for investment capital

O3: Understanding and estimate costs

O4: Estimated Risk & basic knowledge of investment portfolio

O5: Understanding the optimal portfolio

O6: Developing group skills and presenting the report

O7: Understanding the CAPM model

**8. Course Description:** Provide basic knowledge on the use of Excel in financial planning.

**9. Student Learning Activities:**

- The class: full attendance
- Exercise: Download online exercise before each session
- Tools and materials: Laptop and Excel 2007
- Other: (at the request of the faculty): Groups & individuals assignments

**10. Recommended Resources:**

- Textbooks:

(1) Tho, Nguyen Ngoc (2010), Financial modeling, translated, Statistical Publishing House, Vietnam.

- Reference books:

(2) Financial model documents compiled and provided by the Securities Department

(3) Benninga, Simon ( 2008), Financial Modeling, The MIT Press, 2008, 1168 pp.

(4).Yen, BK and Thuy, TTT (2009), Securities analysis and investment, translated, Statistical Publishing House, Vietnam.

**11. Evaluation:**

- Discussions and presentation: 20%
- Mix-term test: 10%
- Final test: 70%

**12. Course Grading Scale:** Based on the credit based program/

**13. Learning Activities:**

Date	Lecture	Textbooks / Chapters	Student Preparation	Learning objectives
Day 1	Introduction to Excel and other basic financial calculations on Excel	1st Textbooks	Practice on Laptop, download exercises to practice.	O1
Day 2	Capital budget planning	2nd Textbooks	Practice on Laptop, download exercises to practice.	O2
Day 3	Calculate the cost of capital	1st, 2nd and 3rd Textbooks	Practice on Laptop, download exercises to practice.	O3
Day 4	Calculate Investment risk & statistics for the portfolio (DMDT)	Financial Modeling by Simon Benninga	Practice on Laptop, download exercises to practice.	O4
Day 5	Establish optimal portfolio	Financial Modeling by Simon Benninga	Practice on Laptop, download exercises to practice.	O5
Day 6	Set up to do post-harvest group (project) and individual reports		Practice at computing class and presentations	O6
Day 7	The capital asset model CAPM	Financial Modeling	Practice on Laptop,	O7

		by Simon Benninga	download exercises to practice.	
Total: 30 hrs				

*Ho Chi Minh City, 3 April 2013*

**COURSE COORDINATOR**

**LECTURER**

Tran Thi Thanh Phuong