

# COURSE SYLLABUS

## Introductory Course in Quantitative Finance II

計量財務金融導論二

(09720QF 100700)

Department of Quantitative Finance

Spring 2009

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<b>Instructor:</b>	Tze-Yu Yen (顏子瑜)
<b>Class Room:</b>	R224 TSMC Building
<b>Class Hours:</b>	T3T4 (Tuesday 10:10~12:00)
<b>Office:</b>	R811, TSMC Building
<b>Office Hours:</b>	Thu and Fri 11:00~12:00 or by appointment
<b>Office Phone:</b>	(03)516-2137
<b>E-mail:</b>	<a href="mailto:tyyen@mx.nthu.edu.tw">tyyen@mx.nthu.edu.tw</a>
<b>Teaching Assistant (TA):</b>	To be announced

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### Course Description and Objective

This course is designed by **three instructors individually** and will be held **once every other week**. This part aims to give students a broad view of Business Analysis and Valuation in the field of accounting and finance. By the end of this course, students should have basic concepts on valuation tools and valuation applications.

### Textbook

*Business Analysis and Valuation: Using Financial Statements (Text Only)*, Krishna G. Palepu & Paul M. Healy, South Western, 4th ed., 2008, ISBN-10 : 0324375824 (華泰書局代理, ISBN-13: 9780324375824)

### Other Texts Referred to

1. *Valuation: Measuring and Managing the Value of Companies*, McKinsey & Company, Tim Koller, Marc Goedhart, and David Wessels, John Wiley & Sons Inc, 4<sup>th</sup> ed., 2006, ISBN-10 : 0471702188 (華泰書局代理, ISBN-13:9780471702184)

2. *Quantitative Financial Economics*, Keith Cuthbertson & Dirk Nitzsche, John Wiley & Sons Inc, 2<sup>nd</sup> ed., 2005, ISBN : 0470091711 (華泰書局代理, ISBN-13: 9780470091715)

3. *Corporate Governance and Accountability*, Jill Solomon, John Wiley & Sons, Inc., 2<sup>nd</sup> ed., 2007, ISBN-10: 0470034513 (華通書坊代理, ISBN-13: 97804700345)

4. 企業評價, 王淑芬, 華泰書局, 第一版, 2006, ISBN-10: 9576096383

### Grading Policy

The grade in this part will be assigned based on a final test (80%) and class participation (20%). Note that your final grade should be the **total score** of three instructors of this course.

### Consultation

Students are encouraged to ask any question or raise any concern of specific subjects with the instructor by phone or email. You are also welcomed to knock the instructor's door directly at office hours or ask for an alternative time.

## Course Outline

No	Date	Topic	Assigned Readings
1	To be announced	Prospective Analysis: -Theory and Concepts -Forecasting -Implementation	Ch 6-8 of Palepu and Healy
2	To be announced	Valuation Applications: -Equity Security Analysis -Credit Analysis and Distress Prediction -Mergers and Acquisitions -Corporate Governance	Ch 9-12 of Palepu and Healy
3	To be announced	Case Study Final Test	