

The University of Texas at Dallas
Quantitative Methods in Finance. FIN 6306-S01
Course Syllabus

Course Information

Course Number/Section: FIN 6306-S01
Course Title: Quantitative Methods in Finance
Term: Fall 2015
Day & Times: Wednesday 2:00-4:45pm
Room: JSOM 1.517

Instructor Contact Information

Professor: Amal El-Ashmawi
Office Phone: 972-883-5883
Email Address: a.el-ashmawi@utdallas.edu
Office Location: JSOM 14.409
Office Hours: By appointment
Other Information: Best method to contact me is through eLearning course message system. I do not check my voice mail often, so please do not rely on leaving a voice message.

Pre-requisite

FIN 6301 and OPRE 6303 or equivalent

Course Description

The objective of this course is to develop students' ability to use quantitative methods in financial decision-making. Particular attention is paid to the quantitative topics covered in the Chartered Financial Analyst (CFA) and Financial Risk Manager (FRM) exams.

Course Learning Objectives

1. Students will apply statistical methods to summarize and to make inferences from financial data.
2. Students will develop quantitative models to assist in financial decision making.
3. Students will develop a set of tools based on spreadsheet technology to effectively organize, present and analyze financial data.
4. Students will construct spreadsheet representations of financial models to obtain quantitative solutions to financial problems

Textbook

Quantitative Investment Analysis (2nd edition), by Defusco, McLeavey, Pento and Runkie
Published by John Wiley & Sons, Inc.

Class Format

The class format will include both lectures and discussions of theoretical material and concepts as well as computer sessions devoted to the application of Excel to analyze financial data and create financial models. You are expected to come to class prepared, and bring a laptop computer loaded with MS excel.

Computer Software

Windows based laptops computers (preferably PCs), loaded with Microsoft Excel 2010 or later are required for this course. We will also use MS Excel add-ins such as "Data Analysis" and "Solver". You are required to bring with you, to every class meeting, a laptop computer with MS Excel. This is imperative since the majority of the work in this course requires the use of a computer.

Class Schedule and Reading Assignments

Reading assignments are taken from *Quantitative Investment Analysis*, 2nd Edition, by Defusco, McLeavey, Pento and Runkie (QIA). You should read the indicated chapters before the class meeting and come to class with questions concerning any material from the text which you do not understand.

Class Attendance, exams and quizzes:

You are expected to attend all classes and to arrive on time. You are responsible for the material assigned from the text as well as any additional material covered in class. If you are absent from a class, you should contact another student to get a copy of the student's class notes. Class time will be spent discussing important concepts, working examples, answering questions and demonstrating techniques in Excel to perform data analysis and modeling.

There will be assigned class work and/or assignment most class meetings that will be based on material covered in class. You are also responsible for all announces and material covered in class regardless of the reason for absence

Professionalism and Classroom Policy:

I believe that all distractions to students and instructor should be avoided for the benefit of all. We must all respect our fellow students by conducting the class in a professional manner. A student entering or leaving the classroom after the class has begun distracts other students and the instructor. Cell phones interrupt the instructor's presentation and the students' concentration. Therefore, please arrive at the classroom prior to the scheduled class time, silence your cell phone and put it away. Cell phones should not be visible during class. Text messaging, MP3 players, and similar electronic devices, electronic cigarettes and headphones are not permitted during class. Use of laptop computers are limited to class activates as directed by the instructor. Surfing the web, visiting on-line chat-rooms and e-mailing are not permitted during class. Students are not allowed to record or video tape a lecture without consent of the instructor. I am also going to insist that you refrain from private and side conversations during class.

I expect all students to properly conduct themselves and show courtesy and respect at all times.

Should you fail to behave in a manner that I find acceptable do not be surprised if I ask you to change your behavior, move to a different seat or leave the classroom.

Following are expected and required of you if you decide to attend class:

- Show up on time.
- Do not leave until dismissed by instructor.
- Silence your phone and put it away (no texting please).
- No side conversations.

Quizzes and Exams

In addition to major excel based exams, there will be frequent assignments given that should be submitted by the due date by uploading your excel file to eLearning.

Students showing up late for a quiz or an exam will not be given extra time to make up for being late, and will have to complete their work and turn it in by the end of allowed test time. Students showing up for a quiz or exam after a class mate had already left the class/lab may not be permitted to take the quiz/exam.

Excel exams and quizzes are the property of the instructor and will not be returned to students, but scores/grades will be available on eLearning. After each exam you may schedule an appointment to review your exam at my office.

All requests for re-grading an exam or a quiz must be submitted in writing with a description of what you want considered in the re-grading process. The request should be sent to me via eLearning "course messages". All requests for regarding will have to be submitted within 10 days of posting the grade on eLearning. Keep in mind that the entire exam/quiz will be re-graded and as a result your new and final grade for that exam or quiz could be higher or lower than the original one.

Make-Up policy

You are required to take all of the quizzes and excel exams. Generally, there will be no makeup quizzes or exams given. If you have an emergency that will prevent you from taking any of the exams on the scheduled day you have to notify me and make arrangements before the exam. Supporting documentation, such as hospital admission, will be required. Routine or regular doctor's office visits will not be an acceptable excuse. Failure to give notification before the exam will result in an automatic 15% deduction for the quiz/exam grade if a makeup is approved. There will be no make-up of excel assignments/quizzes if not submitted by due date.

Grading Policy

Your grade in the course will be based on the following items:

1) Excel based Assignments and projects	40%
2) Excel based Exams	<u>60%</u>
Total	100%

Academic Integrity

The faculty and administration of the School of Management expect from our students a high level of responsibility and academic honesty. Because the value of an academic degree depends upon the absolute integrity of the work done by the student for that degree, it is imperative that a student demonstrate a high standard of individual honor in his or her scholastic work. We want to establish a reputation for the honorable behavior of our graduates, which extends throughout their careers. Both your individual reputation and the school's reputation matter to your success.

Dishonesty includes, but is not limited to plagiarism, cheating, collusion, facilitating academic dishonesty, fabrication, failure to contribute to a collaborative project and sabotage.

- **Plagiarism:** The adoption or reproduction of ideas, words, statements, images or works of another person as one's own without proper acknowledgement.
- **Cheating:** Using or attempting to use unauthorized materials, information, or study aids in any academic exercise. Academic exercise includes all forms of work submitted for credit or hours.
- **Fabrication:** Falsification or creation of any information, data or citation in an academic exercise.
- **Collaboration and/or Collusion:** Seeking or providing aid to another student in completion of any assignment submitted for academic credit without permission from the faculty member.

<http://www.utdallas.edu/judicialaffairs/UTDJudicialAffairs-Basicexamples.html>

During tests, quizzes and exams, students in this section are not allowed to have with them any food or drinks, scratch paper, course materials, textbooks, notes, invisible ink pens, or electronic devices, including iPads, iPhones, iPods, MP3 Players, earphones, radios, smart phones, cameras, calculators, multi-function timepieces, or computers with internet connection. When possible, students should sit in alternating seats, face forward at all times, and remove any articles which might conceal eye movements, reflect images of another's work, or hide course material for copying. Exam proctors will monitor any communication or signaling between students by talking, whispering, or making sounds, or by using your hands, feet, other body movements, the test paper itself or your writing implement. Additionally, students will not be permitted to leave the room and return to complete the test or exam.

Students in this course suspected of academic dishonesty are subject to disciplinary proceedings, and if found responsible, the following minimum sanctions will be applied:

1. Assignments and projects – Zero for the Assignment
2. Quizzes – Zero for the Quiz
3. Exams – F for the course

These sanctions will be administered only after a student has been found officially responsible for academic dishonesty, either through waiving their right for a disciplinary hearing, or being declared responsible after a hearing administered by Judicial Affairs and the Dean of Student's Office.

In the event that the student receives a failing grade for the course for academic dishonesty, the student is not allowed to withdraw as a way of preventing the grade from being entered on their record. Where a student receives an F in a course and chooses to take the course over to improve their grade, the original grade of F remains on their transcript, but does not count towards calculation of their GPA.

The School of Management also reserves the right to review a student's disciplinary record, on file with the Dean of Students, as one of the criteria for determining a student's eligibility for a scholarship.

UT Dallas Syllabus Policies and Procedures

The information contained in the following link constitutes the University's policies and procedures segment of the course syllabus. Please go to <http://go.utdallas.edu/syllabus-policies> for these policies.