



## Self-Study Finance Preparation Course 2022 for MSc Banking and Finance

August – September 2022

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You get the chance to learn the basics of finance required for the MSc Banking and Finance program in a self-study environment.

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### Course Description

Students will learn the basics of finance which are required for several lectures of our master's program MSc Banking and Finance. This course is setup as a self-study program with Q&A sessions held by lecturers who will also teach these classes in the MSc Banking and Finance program. It contains foundational material on quantitative methods, portfolio theory and financial instruments and thus

covers the basics for understanding many aspects of finance.

The course provides finance theory as well as several hands-on exercises. This model allows students to quickly grasp the main concepts and learn their relevance and practical application in their own time-set.

### Course Content

- Block 1: Fundamental quantitative methods (interest rate calculations, matrix operations, partial derivatives, optimization)
- Block 2: Foundations in portfolio theory (statistical methods, leverage etc.)
- Block 3: Modern Portfolio Theory and CAPM (ratios, risks, risk premium, utility aspects etc.)
- Block 4: Fixed Income (discount factors, zero rates, forward rates and applications)
- Block 5: Fundamentals of financial instruments I (equities & options)
- Block 6: Fundamentals of financial instruments II (futures, bonds & arbitrage)

# Additional Information

## Head of Program

Dr. Ing. Martin Schnauss CFA, FRM is a senior lecturer at ZHAW School of Management and Law.

## Prize

The self-study program is free of charge.

## Target Audience

This course is the ideal preparation for ZHAW students who will begin the Banking and Finance Master's program.

We do recommend all students who need to improve their knowledge on the foundations of finance to attend this course. In principle, all ZHAW students can participate.

## Course Dates

The self-study area is accessible as of August 15 – September 9, 2022. Q&A sessions will be held on September 8<sup>th</sup> and 9<sup>th</sup> from 08:30 – 12:00 o'clock.

## MS Teams

Students will be invited to join a closed MS Teams channel where the entire course material is accessible. Interactions and knowledge-exchange through the channel are welcome.

## Registration

Please register at

<https://www.zhaw.ch/de/sml/studium/master/banking-and-finance/precourse-statistics/>.