



School of Management and Law

Online Finance Preparation Course 2021 for MSc Banking and Finance

August 2 – August 7

You will learn the basics of finance required for the MSc Banking and Finance program.

Course Description

Students will learn the basics of finance that are required for several lectures of our master's program MSc Banking and Finance. This course is 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.

During the **6 full course days**, we will discuss theory and solve practical exercises. The theory will be introduced in the morning sessions and then applied in the afternoon sessions. This model allows students to quickly grasp key concepts and learn their relevance and practical application.

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. Martin Schnauss

Dr. Marcus Wunsch

Prize

1350 CHF, including course material.

Early bird: If you register July 1 at the latest, you will receive a 15% discount.

Target Audience

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

We recommend that all students who need to improve their knowledge on the foundations of finance attend this course.

Course Dates

August 2 - August 7, six full course days.

08:00 – 16:45 o'clock, with lunchtime break.

Online Lectures

The entire course will be held interactively online with Microsoft Teams.

Registration, Cancellation

Please register at

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

The closing date for registration is August 1, 2021 and registrations will be confirmed by e-mail. Cancellation after confirmed registration will result in a processing fee of CHF 100. If a cancellation is made after August 1, 2021, the course fees are non-refundable.