



ME2308 Finance - Mathematics - Business Management 12.0 credits

Finansiell matematik - ekonomi - ledarskap

This is a translation of the Swedish, legally binding, course syllabus.

Establishment

Course syllabus for ME2308 valid from Autumn 2007

Grading scale

A, B, C, D, E, FX, F

Education cycle

Second cycle

Main field of study

Industrial Management

Specific prerequisites

Mathematics:

SF1941 Probability Theory and Linear Models

SF1974 Portfolio Theory and Risk Evaluation

SF2701 Financial Mathematics, basic course

A minimum of 42 hp of the compulsory mathematics courses within the specialisation of financial mathematics.

(These prerequisites can differ a bit depending on the project)

Industrial Economics and Management:
A minimum of 27 hp.

Only for FMI (I)

Language of instruction

The language of instruction is specified in the course offering information in the course catalogue.

Intended learning outcomes

After the course student should:

- Have gained experiences of the practical use of financial models.
- Have incorporated deep theoretical knowledge about a delimited financial mathematical subject.
- Have incorporated knowledge about financial praxis.
- Have gained experiences from project work in cooperation with both a commissioner and other project members.
- Being able to integrate earlier studies in financial mathematics, economics and management.
- Being able to analyse and handle differences between financial theories and praxis.
- Have an advanced ability in writing and reflecting upon the relation between financial theory and praxis.

Course contents

The course mainly consists of project work. Projects are carried out in collaboration between the department of mathematics, the department of industrial economics and management, and an actor within the financial industry.

The course focuses on financial mathematics but the project will also contain elements demanding economic and managerial considerations.

The projects are carried out in groups. Systematic research methods will be used. Participation on a number of seminars, one or two project reports, and an oral presentation to the commissioner is required. An individual reflecting report describing the work process and opposition on another project is also required in the course.

The character of the project will rule the content of the course. The ambition is that the projects are formed in consultation with the students, the departments and the commissioner. This means that students having ideas and/ or contacts within the financial industry can suggest projects and thereby affecting the content of the course.

Disposition

The project work is adjusted to the current assignment

Examination

- PRO1 - Project, 12.0 credits, grading scale: A, B, C, D, E, FX, F

Based on recommendation from KTH's coordinator for disabilities, the examiner will decide how to adapt an examination for students with documented disability.

The examiner may apply another examination format when re-examining individual students.

If the course is discontinued, students may request to be examined during the following two academic years.

Other requirements for final grade

Project work, project reports, oral presentation, active participation in seminars (PRO1; 12hp)

Ethical approach

- All members of a group are responsible for the group's work.
- In any assessment, every student shall honestly disclose any help received and sources used.
- In an oral assessment, every student shall be able to present and answer questions about the entire assignment and solution.