



COURSE SYLLABUS

Prissättning av tillgångar och investeringsanalys Asset Pricing and Investment Analysis 7.5 credits (7,5 högskolepoäng)

Course code: IY2629

Main field of study: Industrial Economics and Management

Disciplinary domain: Technology

Education level: Second cycle

Specialization: XXX - Second cycle, in-depth level of the course cannot be classified

Language of instruction: English

Applies from: 2021-08-30

Approved: 2021-04-07

1. Decision

This course is established by Dean 2021-03-18. The course syllabus is approved by Head of Department of Industrial Economics 2021-04-07 and applies from 2021-08-30.

2. Entry requirements

Admission to the course requires a Bachelor degree in science in engineering, courses in industrial economics or business administration equivalent to 5 credits, English 6 and 2 years of work experience.

3. Objective and content

3.1 Objective

The purpose of the course is that the student learns to evaluate investment projects and acquires knowledge of capital budgeting. Furthermore, the purpose of the course is that the student learns methods for asset pricing.

3.2 Content

The course deals with theories and models for investment analysis for real and financial investments, theories and model for portfolio optimization, option theory and the relationship between capital structure and firm's value.

4. Learning outcomes

The following learning outcomes are examined in the course:

4.1 Knowledge and understanding

On completion of the course, the student will be able to:

- show understanding for the connection between capital budgeting and investment decisions and how financial markets work
- demonstrate understanding of theories and models for a company's financing decision
- demonstrate understanding of asset pricing methods
- demonstrate understanding of different theories and models for risk management of real and financial investments

4.2 Competence and skills

On completion of the course, the student will be able to:

- determine the value of real and financial investments using different methods
- communicate the lessons learned from the course in English
- write academic reports based on the course content

4.3 Judgement and approach

On completion of the course, the student will be able to:

- show insights about the relationship between real problems a company encounters and model-based problems as well as opportunities and limitations in the possibility of modeling real financial problems

5. Learning activities

The teaching consists of online lectures and learning activities such as study of the required reading and work on assignments.

6. Assessment and grading

Modes of examinations of the course

| Code | Module | Credits | Grade |
|------|--------------------|-------------|-------|
| 2110 | Written assignment | 6 credits | AF |
| 2120 | Opposition | 1.5 credits | GU |

The course will be graded A Excellent, B Very good, C Good, D Satisfactory, E Sufficient, FX Fail, supplementation required, F Fail.

The information before a course occasion states the assessment criteria and make explicit in which modes of examination that the learning outcomes are assessed.

An examiner can, after consulting the Disability Advisor at BTH, decide on a customized examination form for a student with a long-term disability to be provided with an examination equivalent to one given to a student who is not disabled.

7. Course evaluation

The course evaluation should be carried out in line with BTH:s course evaluation template and process.

8. Restrictions regarding degree

The course can form part of a degree but not together with another course the content of which, completely or partly corresponds with the contents of this course.

9. Course literature and other materials of instruction

Berk, J. & DeMarzo, P., Corporate finance, Global edition, latest edition, Pearson.
Scientific articles and other material of maximum 300 pages.

10. Additional information

This course replaces the course IY2589