Course Descriptions

Investment Banking
22:390:654

This course covers the effective integration of financial theory and practice. It will explore the rapidly evolving theory of finance as it relates to a corporation’s investment in assets and finance. Financial analysis and reasoning will be applied to problems faced by management. Some of the topics covered will include:

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* Mergers and Acquisitions
* Leasing
* Project Finance
* The Art of Negotiating
* Securities Industry
* Leadership skills
* Dividends and other payouts
* Options and other Derivatives/ Hedging Risk
* Warrants/Convertibles
* International Corporate Finance/ Foreign Exchange Markets and Transactions
* Financial Distress
* Financial Leverage/ Capital Structure Policy
* Economic Value Added (EVA) & Market Value Added (MVA)
* Today’s Financial Policies and Products

Quantitative Equity Trading Strategies
22:390:686:30

This course focuses on learning various aspects of conceiving, designing and implementing institutional grade equity trading strategies. The initial part of the course will focus on agency trading/ best execution. The remainder of the course will focus on Alpha generating strategies. Additionally, the objective of the course is to “do” finance, building on seminal work in the field such as Capital Asset Pricing Model (CAPM), Arbitrage Pricing Theory (APT), Risk Parity and Modern Portfolio Theory (MPT) among several other core concepts.

Risk Management/Financial Simulation
22:390:670

“This course teaches how quantitative methods are used in real world risk management. It covers certain numerical theories as well as real world applications. Students should be familiar with Monte Carlo simulations, linear regressions, and Brownian motion. Students also should be familiar with Excel.” Open to MBA and MQF students.