

Syllabus for *Computer Software Application in Finance*
National Chengchi University
Department of Finance
2010 Fall

Instructor:

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Class meeting: Wednesday 09:10-12:00 · Commerce Building 260509

Office hours: Wednesday 13:00-15:00

Welcome to take this course. This course will teach you how to use EXCEL to discover, to analyze, and to solve financial problems. After taking this course, you will be an EXCEL expert.

Teaching Assistant:

To be announced.

Prerequisite:

Financial management.

Course objective:

Many people do not realize that spreadsheets can be used for more than just creating tables and charts and summarizing data. Instead of just storing, summarizing, and formatting data, a financial model is used for analysis. Spreadsheets are now commonly used for creating complex mathematical models. In this course, we will explain how to build financial models in Excel by provides instructions, not templates. We will learn to develop value-added skills in spreadsheet modeling of financial applications.

This is a course emphasizing on learning by doing. What you learn from this course will be very important for your career. The major software used in this course is Excel. We are going to use Excel as a tool to solve financial problems. Financial issues to be covered are listed below. Excel functions and tools, such as Data Table, Goal seeker, Solver etc. will be used intensively. Programming a VBA macro is an important task in this course.

After finishing this course, you can put the following statement, "Excel Expert", on your resume and get a good job.

Textbook:

Required: 姜堯民, '財務軟體應用', 第四版, 新陸書局, 2009。

You can download every week's lecture note from the university's E-learning website.

Requirement:

1. Come to the class in time. **I will call the roll from time to time.** I expect your attendance at each class. If you are unable to attend the class, please email me and specify the class you are missing and your reason for missing the class. I will take attendance into account in evaluating student performance and assigning final grades
2. **Please do not browse news or read emails during the class.**

Homework:

We will have homework every week.

- The due date is one week after the homework assigned.
- No delay is accepted.
- **DO NOT COPY FILES FROM YOUR CLASSMATES.**

Examination

We will have mid term examination and final examination. The examination will be on-line test at the classroom.

Evaluation

Contents	%
*Homework	50%
*Class participation and attendance	10%
*Mid term examination	20%
*Final examination	20%

Class Schedule

Week	Date	Contents
1	9/15	The time value of money
2	9/22	Holiday
3	9/29	Financial ratio analysis
4	10/6	Capital budgeting
5	10/13	Sensitivity analysis, Scenario analysis, Simulation
6	10/20	Statistics analysis and matrix operation
7	10/27	Two-asset portfolio analysis
8	11/3	3-asset portfolio analysis : matrix and VBA
9	11/10	Optimal Capital structure
10	11/17	Midterm
11	11/24	Dividends Policy and practice
12	12/1	Interest rate models
13	12/8	Bond pricing and risk management
14	12/15	Option pricing: Balck-Scholes model
15	12/22	Option pricing: Binominal model
16	12/29	Option trading strategy

17	1/5	Pivot tables
18	1/12	Final examination

- * Students with disability should come to me for appropriate arrangements.
- * I reserve the right to change the above contents.