



COURSE SYLLABUS
First Semester Academic Year 2018
01111382 Investment in Global Financial Market for Entrepreneur

Instructor: **Dr. Thanasin Tanompongphandh** (thanasin.t@ku.ac.th)
Dr. Paitoon Wongsasutthikul

Course Objectives:

The objective of this course is to introduce students to Global financial assets, and to understand risks and returns of such assets.

Course Description:

Economics analysis of risks and returns for entrepreneur; characteristics of Global financial market; modern portfolio theory; risks and diversification; asset pricing models and stock valuation; efficient market hypotheses; behavioral finance theory; investment in mutual funds and exchange-traded funds. Field trip is required.

Pre-requisite: 01111335 Economics of Financial Management

Teaching Methods: Lecture, cases, assignments, quizzes, group projects

Grading:

Cases/Assignments/Participations	5%
Group Project 1	10%
Mid-Term Examination	35%
Cases/Assignments/Participations	5%
Group Project 2	10%
Final Examination	35%

Textbook & Readings:

- **Main textbook:** Bodie, Zvi, Kane, Alex, and Marcus, Alan, J. Essentials of Investments, McGraw-Hill Irwin, 9th edition, 2013.

Time: Thursday, 9:00 am- 11:50 am

Room: EC5617

Course Outline:

Week	Sec 410	Chapters	Content
1	15-Aug	1 & 2	Introduction to Global financial markets
2	22-Aug	5	Characterizing of risks and returns
3	29-Aug	6	Modern Portfolio Theory

Week	Sec 410	Chapters	Content
4	5-Sep	7	Asset Pricing Models
5	12-Sep	18 & 19	Portfolio Performance Evaluation & Globalization and International Investing
6	19-Sep	10 & 11	Bonds
7	26-Sep		Review
28 Sep – 6 Oct Midterm Exam Week			
8	10-Oct		Commencement Day – All classes are cancelled
9	17-Oct	12	Equity Valuation: Industry Analysis
10	24-Oct	13	Equity Valuation: DDM, FCFF, FCFE
11	31-Oct	13	Equity Valuation: P/E, P/CF, P/EBITDA
12	7-Nov		Field Trip
13	14-Nov	8	Technical Analysis
14	21-Nov	9	EMH & Behavioral Finance
15	28-Nov	15 & 16 & 17	Options & Futures
16	5- Nov		Review
9 Dec – 20 Dec Final Exam Week			

Group Project 1 “Portfolio Analyst” (Buy-side analyst)

You are interested to invest in a portfolio of stocks in Stock Exchange of Thailand. You want to beat the market.

1. Collect the latest financial statement information on **10 public companies** of your interest using SETSMART (past 5 years).
2. Briefly explain the operation of each companies.
3. Calculate average monthly returns and risks of the same 10 firms for the past 5 years.
4. Plot risk and returns trade-off graph for each stock.
5. Invest in these stocks using click2win platform www.settrade.com/click2win/
6. Make the model portfolio using excel to calculate the optimal portfolio weight for each stock. Compare the result from your model portfolio and the result from your click2win performance.
7. Submit your written analysis online to thanasin.t@ku.ac.th by 11:59pm on Monday, 23 Sep 2019 or lose 1 point for every hour late.
8. Submit your presentation slide to thanasin.t@ku.ac.th by 9:00pm on Wednesday, 25 Sep 2019 or lose 1 point for every minute late.
9. Presentation date: Thursday, 26 Sep 2019
10. Score Breakdown: 5% on quality of your written analysis, 5% on coherent presentation, 5% on overall professionalism

Group Project 2 “Equity Analyst” (Sell-side analyst)

You are interested to find a fundamental value of stocks in Stock Exchange of Thailand.
More Details are TBA.