



ALBERS
SCHOOL OF BUSINESS
AND ECONOMICS

FINC 5130 FINANCIAL MODELING

Winter 2021

Online

Dr. Dean Diavatopoulos

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Office Hours: by email (fastest response) or Zoom meeting (scheduled in advance)

COURSE DESCRIPTION:

In this course students will learn many quantitative concepts and techniques that are used to formulate and solve complex problems in finance and business. Topics covered include: Visualizing and Exploring Data, Probability and Statistical Measures, Forecasting, Random Walk Model, Decision Trees and Option Valuation. Applications of these methods will include examples from stocks, bonds, and derivatives.

PREREQUISITES: Prerequisite: MBA 5230 or (ECON 5000, Financial Accounting, FINC 5000). Basic Excel skills, and math skills at the level of intermediate algebra.

MATERIALS:

Textbook: Business Analytics, 2nd edition (ISBN-13: 978-0-321-99782-1) by James R. Evans.

Software: Microsoft Excel 2013 or later.

Laptop computer: Windows or Mac.

COURSE ETIQUETTE AND REQUIREMENTS:

General: Students are responsible for all material and assignments presented in the weekly online modules and for keeping pace with the course.

Weekly Quizzes: Students are required to take weekly quizzes at their scheduled time. There will be no makeup quizzes, except in very rare circumstances (see Seattle University Handbook). In the event of illness or family emergency, official written documentation must be provided to the instructor within 2 days of the quiz.

GRADE DETERMINATION:

The total grade for the course is based on 10 weekly quizzes.

I will take the average of your 10 quizzes to determine your final grade.

The course letter grade will be assigned according to the following schedule:

95 – 100	A	77 – 79.99	C+
90 – 94.99	A-	74 – 76.99	C
87 – 89.99	B+	67 – 73.99	C-
84 – 86.99	B	60 – 66.99	D
80 – 83.99	B-	below 59.99	F

WEEKLY QUIZZES:

On Friday at noon PST of each week, a quiz will be available for you to take until Saturday at noon PST. *The time allotted for each quiz will be 25 minutes.* Quizzes will consist of multiple choice or short answer problems based on the video lectures and assigned homework in each weekly module.

SUGGESTED PRACTICE PROBLEMS:

Practice problems for each topic are listed at the end of each set of PowerPoint slides. I will not collect any of these problems. They are assigned for your practice. Solutions to all suggested problems are posted on the course Canvas site.

COURSE OUTLINE:

- Textbook Chapter 1: Introduction to Business Analytics
- Textbook Chapter 2: Analytics on Spreadsheets
- Textbook Chapter 3: Visualizing and Exploring Data
- Bond Pricing and Modeling Yields
- Textbook Chapter 4: Descriptive Statistical Measures
- Modeling Risk and Return for Stock Portfolios
- Textbook Chapter 5: Probability Distributions and Data Modeling
- Modeling Probability of Default and Credit Risk
- Stock Option Strategies and Pricing with Binomial Trees

Support for Remote Learning

Remember to review the online tutorial that our Center for Digital Learning and Innovation has created to support your remote learning experience:

<https://seattleu.instructure.com/courses/1563070>

Students and faculty have reported a more engaging class experience when using video on Zoom. We know not everyone has the ability to have their camera on all the time, for a variety of reasons. If you aren't able to do so, be sure to stay connected in other ways (in chat or vocally).

Borrow a Chromebook or an internet hotspot from the Library

If you are having difficulty with remote learning because your laptop is older or your internet access is patchy, the Library is currently loaning out Chromebooks and internet hotspots. You can submit a request at the following link:

https://seattleu.qualtrics.com/jfe/form/SV_9Bjo8RxYefZVeJv

Library and Learning Commons

<https://www.seattleu.edu/learningcommons/>

Academic Policies on Registrar website

<https://www.seattleu.edu/redhawk-axis/academic-policies/>

Academic Integrity Policy

Academic Grading Grievance Policy

Professional Conduct Policy (only for those professional programs to which it applies)

Notice for students concerning Disabilities

If you have, or think you may have, a disability (including an 'invisible disability' such as a learning disability, a chronic health problem, or a mental health condition) that interferes with your performance as a student in this class, you are encouraged to arrange support services and/or accommodations through Disabilities Services staff located in Loyola 100, (206) 296-5740.

Disability-based adjustments to course expectations can be arranged only through this process.

Office of Institutional Equity

Title IX of the Education Amendments of 1972 (Title IX) prohibits discrimination based on sex in educational programs or activities that receive Federal financial assistance. This prohibition includes sexual misconduct, which encompasses sexual harassment and sexual violence. Seattle U remains committed to providing a safe and equitable learning, living, and working environment. Seattle U offers emergency, medical, and other support resources, as well as assistance with safety and support measures, to community members who have experienced or been impacted by sexual misconduct. Seattle U requires all faculty and staff to notify the University's Title IX Coordinator if they become aware of any incident of sexual misconduct experienced by a student. For more information, please visit <https://www.seattleu.edu/equity/>. If you have any questions or concerns, you may also directly contact the Title IX Coordinator in the Office of Institutional Equity (email: oie@seattleu.edu; phone: 206.296.2824)