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 BSc International Business  
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MSc Business Administration

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 MSc Business in Society (Joint  
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## Study guide MSc Finance 2015-2016



Below you find a comprehensive description of the Master's programme Finance.

- See also individual [course descriptions](#)

The Master's programme in Finance is an intensive yet flexible programme which is geared towards corporate and institutional financial management, focusing on the functioning of international financial markets. After an advanced and comprehensive introduction to the various areas of finance, the student can specialise in his own field of interest, ranging from corporate financial management to quantitative asset management. After completion, the student will have developed into an academic financial specialist with a profound knowledge of financial economics, solid analytical skills and communication skills, and a multidisciplinary outlook.

For students with an appropriate quantitatively oriented university bachelor degree, the master's programme offers the Duisenberg Honours Programme in Quantitative Risk Management [Read more >>](#)

### Programme

Read the [full programme description](#).

### Enrolment courses and exams

For all courses and all examinations you wish to take you are required to register in advance in order to be admitted. See VUNet for more information about [course enrolment](#), this information will be updated for 2015-2016.

### Enrol and start with Excel/VBA test before programme starts

For the Excel and VBA tests, it is important that you already start preparing in August in order to pass the tests in the first weeks of the programme. You can find the material at <http://xlvu.weebly.com>.

### Assessment, Examination regulations, Transition regulations

Assessment is based on papers and reports handed in during the course, on participation during lectures and tutorials and on written examinations. Examinations are held at the end of each teaching period. Resits are held at the end of the next period. Sometimes a course or exam is renewed or replaced. In such cases a Transition regulation may apply. Partial results (such as case grades, assignment grades) are not transferrable from one academic year to the next. If you failed the course, you will have to redo the case work the next academic year as well. For more information see [Assessment, Examination regulations, Transition regulations](#).

### Teaching

Tuition is carried out in plenary lectures and small groups. Much attention is paid to an active method of studying. This includes writing study papers, working out cases and preparing practical assignments. Find out more about forms of [teaching](#) in the master's programme.

### Learning outcomes

The aim of the master's programme in Finance is to train students to acquire the necessary academic knowledge, analytical insight, and implementation and communication skills to (i) understand current financial markets and products and (ii) be versatile enough to extend and apply this understanding to new market circumstances, new product developments and new contexts within financial management problems. [Read more >>](#)

The Duisenberg [Honours Programme in Quantitative Risk Management](#) has formulated its own (partly related) learning outcomes.

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**Programme**

Period 1 (Sept-Oct)	Advanced Corporate Finance Asset Pricing Excel and VBA test	6 EC 6 EC p.m.
Period 2 (Nov-Dec)	Empirical Finance Optional course (1)	6 EC 6 EC
Period 3 (January)	Research project for Finance	6 EC
Period 4 (Feb-Mar)	Financial Markets and Institutions Optional course (2)	6 EC 6 EC
Period 5 (Apr-May)	Thesis	see period 6
Period 6 (June)	Thesis	18 EC

The master's programme takes one year. The academic year is divided into six teaching periods: four periods of eight weeks and two periods of four weeks. The programme's study load is 60 credits. Credits are expressed in EC: European Credit (Transfer System). Each credit amounts to circa 28 hours studying.

The first semester aims at providing the student with a thorough knowledge of the core courses in Finance, viz., Corporate Finance, Investments, and Empirical Finance. In each semester the programme allows for the choice of one optional course. At least one of these has to be chosen from a [list of selected finance courses](#). Thus, students can opt for either specialising in-depth in financial economics with two finance courses or widening their field of interest by choosing only one finance course combined with a course from one of the faculty's other master programmes (with the exception of specific designated courses from the MSc Business Administration). After approval of the examination board, it is also possible to take a master's course taught outside the faculty. These courses are not necessarily taught in periods 2 and 4. So though the program is designed for an elective in period 2 and 4, students are free to make their own careful planning and take an elective in a different period, as long as two electives are taken at the end, one of these is from the [list of selected finance courses](#).

In all cases, make sure you meet the entry requirements of your electives, particularly if they are outside the MSc Finance programme.

The first semester is concluded with a research project, in which the theory studied in the core courses is applied. Class attendance is compulsory during the plenary sessions of this research project, as is your availability for your peers to work full time on the project. Therefore, students should not plan any (Winter) holidays during January. Students carry out a research project in small teams of three students. This project can focus on either fundamental research or on more applied academic research. Apart from writing a research paper, students also have to present their findings and participate actively in discussions on the research carried out by others.

The second semester offers the core course Financial Markets and Institutions and allows the opportunity for the second optional course. The second semester also prepares the students for writing their master's theses. To this end students individually carry out an independent academic research project and report on this in their theses. Carrying out the research project and writing the thesis takes about three months and has a strict schedule with corresponding deadlines. There are two possibilities to start the thesis: Spring or Autumn. In order to start with the thesis, students must have successfully met the entry requirements for the thesis. Internships are not for credit. As we acknowledge the importance of internships for securing a job, we provide extended deadlines for students with an internship that can be linked to the thesis. This has to be formally approved by the thesis supervisor or thesis coordinator. Read more details about the thesis [here](#).

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### List of selected Finance courses

At least one of the optional courses in periods 2, 4 or 5 has to be taken from the following list:

Period 2 (Nov-Dec)	Derivatives Corporate Valuation	6 EC 6 EC
Period 4 (Feb-Mar)	Institutional Investments and ALM Behavioral Corporate Finance Bank Management	6 EC 6 EC 6 EC
Period 5 (Apr-May)	Quantitative Financial Risk Management Real Estate Management	6 EC 6 EC

#### Note

MSc Finance students are not allowed to take *Advanced Corporate Financial Management* or *Corporate Financial Decision Making* or *Financial System Design* from the MSc BA programme as an elective, because these courses show too much overlap with the courses *Advanced Corporate Finance*, *Behavioral Corporate Finance*, and *Financial Markets and Institutions*, respectively.

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### Thesis

Please consult the [Blackboard site](#) 'Thesis MSc Finance' for details.

Thesis coordinator: Prof. dr. A.C.F. Vorst

Email correspondence on the thesis or internships should always be sent to [finthesis.feweb@vu.nl](mailto:finthesis.feweb@vu.nl)

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### Teaching

Tuition is carried out in plenary lectures and small groups. Much attention is paid to an active method of studying. This includes writing study papers, working out cases and preparing practical assignments. In this way students become familiar with the application of advanced theory to practical work. It also serves to integrate the theory studied in the individual courses into a comprehensive body of knowledge. Papers are written both individually and in groups of two or three students, thus furthering the students' ability to work in teams.

In the Research Project (period 3) much time is devoted to presentation and discussion of one's work to fellow-students and staff and to group discussions. The small-scale tuition environment provides an excellent opportunity for guidance and feedback by staff and other students. Apart from developing the student's communicative skills in oral and written presentation, attention is paid to the development of critical judgement in assessing research work of others.

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Information about rules and regulations can be found on [VUnet](#), and under the [heading of education](#).

Informatie over reglementen en regelingen vind je op [VUnet](#), en onder het kopje [onderwijs](#).

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### Learning outcomes

The aim of the master's programme in Finance is to train students to acquire the necessary academic knowledge, analytical insight, and implementation and communication skills to (i) understand current financial markets and products and (ii) be versatile enough to extend and apply this understanding to new market circumstances, new product developments and new contexts within financial management problems. The programme has two focal points:

- The programme has a focus on financial economics. Within this discipline the programme is broad in that it requires students to understand finance from the multiple perspectives of the financial markets, the corporate world and the institutional setting. The underlying philosophy is that it is precisely in the interplay between these perspectives that key risks and key opportunities materialize.
- The programme focuses on enabling students to develop an academic attitude and providing them with a solid training in research questions and to analyse such questions efficiently and effectively.

The master's programme in Finance aims to educate professionals to become experts (academic) in financial economics, employable in the corporate sector, financial industry, government sector and academia. The learning outcomes of the programme correspond with the requirements set by the finance profession and academic community, both nationally and internationally. The learning outcomes are grouped along different phases of the knowledge cycle: having a good level of active knowledge in the field of financial economics, the ability to use financial concepts/frameworks to analyse cases in financial economics (case-based learning), the ability to create new knowledge according to academic standards (academic research) and the ability to communicate and debate the latest insights. The learning outcomes of the master's programme in Finance are:

#### Readily available knowledge

- The graduate has an understanding of the most important academic concepts in financial economics and is able to update this knowledge by reading international academic literature (academic knowledge);
- The graduate is aware of the main practices and current trends in the finance profession and can use financial economic frameworks to structure and classify new insights from the professional literature (linking academic knowledge with the finance profession);
- The graduate is aware of the responsibility professionals have in the financial industry and in corporate financial positions (ethics in the finance profession);

#### Applying knowledge

- The graduate is able to analyse and solve complex cases and problem settings by making use of concepts and methodologies from financial economics;

#### Creating new academic knowledge

- The graduate is able to complete the entire academic research process, starting by formulating research questions originating from the professional or academic community, gathering and processing relevant academic literature, creating a research set-up, selecting the correct academic research methodologies, gather data, and moving on to analyse and interpret findings both individually and as part of a team (academic research);

#### Communicating/sharing knowledge

- The graduate is able to report the entire academic research process in a well-structured way, both orally and in writing (reporting);
- The graduate is able to communicate and debate a research project and issues from the finance profession with fellow students, professors and professionals.
- The programme is taught in English, which is the semi-official language of the finance profession (debating).

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For students with an appropriate quantitatively oriented university bachelor degree, we offer the Duisenberg Honours Programme in Quantitative Risk Management within the MSc Finance programme. Upon successful completion, students obtain an MSc Finance diploma, with the diploma annex clearly stating that the student successfully completed the Duisenberg Honours Programme.

For more information on this programme, see the [Master site of the university](#).

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### Optional courses

Optional courses are need to be planned carefully by the student at the start of the year, as the course load in this Honours Programme is significant. The optional courses allow students to further specialize, or broaden their perspective, either in methodological aspects or in terms of financial applications. Depending on when your preferred courses are scheduled, it is worthwhile to further concentrate your electives in a specific period.

As of period 4 or 5, students start writing their academic thesis. Each student has to carry out a research project individually. Thesis projects can be combined with internships, but without altering the deadlines of the thesis. The larger part of the thesis is written in the summer period, in which no lectures are scheduled.

At least one of your electives has to be selected from the list below. Please make sure you meet the entry level requirements of each course.

#### Admissible Electives Duisenberg Honours Programme Quantitative Risk Management

Time Series Econometrics

Simulation and Stochastic Systems

Mathematical System Theory

Statistics for Networks

Evolutionary Computing

Data-mining Techniques

Computational Finance (taught at UvA in MSc Stochastics &amp; Financial Mathematics VU/UvA/UL)

#### Finance related

Advanced Corporate Finance

Behavioral Corporate Finance

Corporate Law (form Duisenberg Honours Programme FRM)

Real Estate Management

Strategic and Cooperative Decision Making

Valuation

#### Methods related\*\* (from MSc Stochastics & Financial Mathematics VU/UvA/UL, high level prerequisites)

Asymptotic Statistics (taught at UvA)

Measure Theoretic Probability (taught at UvA)

Stochastic Integration (taught at UvA)

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Parttime MSc Marketing

Premaster Accounting and Control

Premaster Business Administration

Premaster Entrepreneurship

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Vakbeschrijvingen

## Studiegids

BSc Bedrijfskunde

BSc Economie &  
Bedrijfseconomie

BSc Econometrie en  
Operationele Research

BSc International Business  
Administration

MSc Accounting and Control

MSc Business Administration

MSc Business Administration:  
Financial Markets and  
Regulation

MSc Business in Society (Joint  
Research Master's  
programme)

MSc Econometrics and  
Operations Research

MSc Economics

MSc Entrepreneurship (Joint  
degree Master's programme)

## MSc Finance

■ Programme

■ List of selected finance  
courses

■ Enrolment courses and  
exams

■ Thesis

■ Teaching

■ Assessment, Examination  
regulations, Transition  
regulations

■ Learning outcomes

■ **Duisenberg Honours  
Programme Quantitative  
Risk Management**

- Programme

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■ Course descriptions

MSc Marketing

MSc Spatial, Transport and  
Environmental Economics

Parttime MSc Accounting &  
Control

Parttime MSc Business  
Administration

## Duisenberg Honours Programme Quantitative Risk Management



Zie ook vakbeschrijvingen:

> Vakbeschrijvingen  
Masteropleidingen

### Thesis

For the thesis process, please consult [Prof. dr. A. Lucas](#)

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## Duisenberg Honours Programme Quantitative Risk Management


**Zie ook vakbeschrijvingen:**
[> Vakbeschrijvingen  
Masteropleidingen](#)

### Learning outcomes

The aim of the Duisenberg Honours Programme in Quantitative Risk Management within the master's programme in Finance is to train students to acquire the necessary academic knowledge, analytical insight, and implementation and communication skills to (i) understand current financial markets and products as well as the necessary advanced econometric, statistical, and mathematical tools used in quantitative finance and risk management; and (ii) be versatile enough to extend and apply this understanding to new market circumstances, new product developments and new contexts within financial management problems. The programme has three focal points:

- The programme has a focus on financial economics, and in particular on financial markets, investments, and risk. It requires students to understand the formation of asset prices, the risks involved, and the management of those risks.
- The programme has a focus on econometric and mathematical methodology. Students are required to gain advanced knowledge of modern methods for studying the data obtained from financial markets, and to wield this technology efficiently and interpret the results.
- The programme focuses on enabling students to develop an academic attitude and providing them with a solid training in research questions and to analyse such questions efficiently and effectively.

The learning outcomes of the programme correspond with the requirements set by the finance profession and academic community, both nationally and internationally. The learning outcomes are grouped along different phases of the knowledge cycle: having a good level of active knowledge in the field of financial economics, econometrics, and mathematics, the ability to use financial concepts/frameworks to analyse cases in financial economics (case-based learning), the ability to create new knowledge according to academic standards (academic research) and the ability to communicate and debate the latest insights. The learning outcomes are:

#### Readily available knowledge

- The graduate has an understanding of the most important academic concepts in financial economics and is able to update this knowledge by reading international academic literature (academic knowledge);
- The student has a thorough understanding of econometric, statistical, and mathematical tools used in the discipline;
- The graduate is aware of the main practices and current trends in the finance profession and can use financial economic frameworks to structure and classify new insights from the professional literature (linking academic knowledge with the finance profession);
- The graduate is aware of the responsibility professionals have in the financial industry and in corporate financial positions (ethics in the finance profession);

#### Applying knowledge

- The graduate is able to analyse and solve complex cases and problem settings by making use of concepts and methodologies from financial economics;
- Students can select the appropriate methodology for the financial context at hand, can implement it, and interpret the results;

#### Creating new academic knowledge

- The graduate is able to complete the entire academic research process, starting by formulating research questions originating from the professional or academic community, gathering and processing relevant academic literature, creating a research set-up, selecting the correct academic research methodologies, gather data, and moving on to analyse and interpret findings both individually and as part of a team (academic research);
- where needed, the student can experiment to extend existing methodology for the purpose of the problem under study;

#### Communicating/sharing knowledge

- The graduate is able to report the entire academic research process in a well-structured way, both orally and in writing (reporting);
- The graduate is able to communicate and debate a research project and issues from the finance profession with fellow students, professors and professionals.
- The programme is taught in English, which is the semi-official language of the finance profession (debating).

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## MSc Finance



**M Finance**

Zie ook vakbeschrijvingen:

- Course name**
- > Vakbeschrijvingen
- > ABRI Honours Programme
- > Masteropleidingen
- M Finance
- M Finance - Duisenberg HP QRM
- M Finance - Quantitative Finance

Course name	Code
ABRI Honours Programme	E_ABRI_HP
M Finance	E_FIN
M Finance - Duisenberg HP QRM	E_FIN_DSQFRM
M Finance - Quantitative Finance	E_FIN_QF

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