

Banking and Finance

Programme Requirements:

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| <b>Banking and Finance - MSc</b>  |
| 80 credits from Module List: MN5310, MN5320, MN5443 - MN5444 <b>and</b><br>40 credits from Module List: MN5311, MN5604, MN5607 - MN5608, MN5611 <b>and</b> MN5499<br>(60 credits) |

Compulsory modules:

| <b>MN5310 Banking and Finance</b>   |  |               |                 |   |
|---|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>   | 20   | SCQF Level 11 | <b>Semester</b> | 1 |
| <b>Academic year:</b>   | 2018/9   |               |                 |   |
| <b>Availability restrictions:</b>   | Not available as an optional module for any programme.             |               |                 |   |
| <b>Planned timetable:</b>   | To be arranged.  |               |                 |   |
| This module is designed to provide students with an in-depth knowledge and a rigorous background in the mainstream areas of modern banking and finance. To accomplish the objective, students will be introduced to theories, business models and structure of commercial banking and finance. Following this, students will be acquainted to the issues associated with lending and borrowing. |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>   | <b>Weekly contact:</b> 2 x 2-hour lectures and 1 x 1-hour seminar. |               |                 |   |
| <b>Assessment pattern:</b>  | 2-hour Written Examination = 50%, Coursework = 50%                 |               |                 |   |
| <b>Re-assessment pattern:</b>   | 3-hour Written Examination = 100%                                  |               |                 |   |
| <b>Module coordinator:</b>  | Dr P Abedifar  |               |                 |   |

| <b>MN5320 Advanced Financial Econometrics</b>  |   |               |                 |   |
|--|---|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>  | 20  | SCQF Level 11 | <b>Semester</b> | 2 |
| <b>Academic year:</b>  | 2018/9  |               |                 |   |
| <b>Availability restrictions:</b>  | Not available as optional module to any programme.          |               |                 |   |
| <b>Planned timetable:</b>  | To be arranged.   |               |                 |   |
| This module is designed to further develop econometrical skills of students to implement statistical analysis in the area of banking and finance. To accomplish the objective, students will be introduced to advanced empirical techniques such as models with endogenous regressors, dynamic panel data, event studies and models with limited dependent variable. Moreover, they will learn how to apply their econometrical skills in practice using Stata. Students will acquaint basic programming skills to carry out empirical projects. |   |               |                 |   |
| <b>Pre-requisite(s):</b>   | Before taking this module you must pass MN5443              |               |                 |   |
| <b>Co-requisite(s):</b>  | You must also take MN5612                                   |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> 2-hour lectures and 1-hour seminars. |               |                 |   |
| <b>Assessment pattern:</b>   | 2-hour Written Examination = 50%, Coursework = 50%          |               |                 |   |
| <b>Re-assessment pattern:</b>  | 3-hour Written Examination = 100%                           |               |                 |   |
| <b>Module coordinator:</b>   | Dr P Abedifar   |               |                 |   |

## Management - Banking and Finance - 2018/9 - August 2018

### MN5443 Applied Financial Econometrics

|   |  |               |                 |   |
|---|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>   | 20   | SCQF Level 11 | <b>Semester</b> | 1 |
| <b>Academic year:</b>   | 2018/9   |               |                 |   |
| <b>Availability restrictions:</b>   | Not available as an optional module for any programme. |               |                 |   |
| <b>Planned timetable:</b>   | To be arranged.  |               |                 |   |
| The aim of this module is to provide students with an understanding of issues involved in the design of research projects within a finance and management discipline. This module aims to use recent seminal published work in selected areas of finance and management to examine issues of research design and methodology and, in doing so, aims to help students develop a critical perspective on research development and its contribution to the practice of finance and management. In particular, the module will cover areas such as identifying research areas, writing a literature review, identifying appropriate research techniques as well as the more technical aspects of quantitative research. |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>   | <b>Weekly contact:</b> Lectures and seminars.          |               |                 |   |
| <b>Assessment pattern:</b>  | Coursework = 100%                                      |               |                 |   |
| <b>Re-assessment pattern:</b>   | An alternative project of up to 3,000 words = 100%     |               |                 |   |
| <b>Module coordinator:</b>  | Mr X Chen  |               |                 |   |
| <b>Module teaching staff:</b>   | Dr X Chen  |               |                 |   |

### MN5444 Advanced Corporate Finance

|  |  |               |                 |   |
|--|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>  | 20   | SCQF Level 11 | <b>Semester</b> | 2 |
| <b>Academic year:</b>  | 2018/9   |               |                 |   |
| <b>Availability restrictions:</b>  | Not available as an optional module for any programme. |               |                 |   |
| <b>Planned timetable:</b>  | To be arranged.  |               |                 |   |
| The module will focus on empirical and theoretical issues that arise in modern corporate finance. Students will be exposed to key financial issues faced by finance managers of corporations. The module will also add to students' knowledge by introducing them to empirical research on the topics studied. Overall, this module equips students with conceptual and analytical skills necessary to make sound financial decisions. |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> Lectures and seminars.          |               |                 |   |
| <b>Assessment pattern:</b>   | 2-hour Written Examination = 50%, Coursework = 50%     |               |                 |   |
| <b>Re-assessment pattern:</b>  | 3-hour Written Examination = 100%                      |               |                 |   |
| <b>Module coordinator:</b>   | Dr H L Nguyen  |               |                 |   |
| <b>Module teaching staff:</b>  | Dr L Nguyen  |               |                 |   |

### MN5499 Individual Dissertation

|  |  |               |                 |           |
|--|--|---------------|-----------------|-----------|
| <b>SCOTCAT Credits:</b>  | 60   | SCQF Level 11 | <b>Semester</b> | Full Year |
| <b>Academic year:</b>  | 2018/9   |               |                 |           |
| <b>Availability restrictions:</b>  | Not available as an optional module for any programme.   |               |                 |           |
| <b>Planned timetable:</b>  | Workshops to be arranged.  |               |                 |           |
| This module provides students with the opportunity to undertake an in-depth investigation into issues within the field of business and finance. Training in methodology will be provided to students in semesters 1 and 2 as preparation for the dissertation. Supervision of the dissertation is also provided. |  |               |                 |           |
| <b>Anti-requisite(s)</b>   | You cannot take this module if you take MN5498 or take MN5497  |               |                 |           |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> 16 x 2-hour lectures/workshops. Students will then be given 6 hours of supervision. |               |                 |           |
| <b>Assessment pattern:</b>   | Coursework = 100%  |               |                 |           |
| <b>Re-assessment pattern:</b>  | No Re-Assessment Available   |               |                 |           |
| <b>Module coordinator:</b>   | Ms J F Brooks  |               |                 |           |
| <b>Module teaching staff:</b>  | Ms J F Brooks, Supervisory team  |               |                 |           |

Optional modules:

| MN5311 Responsible Investment  |  |               |                 |   |
|--|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>  | 20   | SCQF Level 11 | <b>Semester</b> | 2 |
| <b>Academic year:</b>  | 2018/9   |               |                 |   |
| <b>Planned timetable:</b>  | To be arranged.  |               |                 |   |
| <p>This module provides students with an in- depth knowledge of Responsible Investment, which integrates Environmental, Social and Governance (ESG) issues into investment-decision making. The module explores a wide-range of topics including: the definition and identification of relevant Environmental, Social and Governance (ESG) data; portfolio screening and shareholder advocacy and performance evaluation; and responsible risk management. The module also explores advanced topics such as: carbon markets: responsible investment in real estate, hedge funds and private equity; philanthropy &amp; impact investing.</p> |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> 1 x 2-hour lecture and 1 x 1-hour seminar |               |                 |   |
| <b>Assessment pattern:</b>   | 2-hour Written Examination = 50%, Coursework = 50%               |               |                 |   |
| <b>Re-assessment pattern:</b>  | 3-hour Written Examination = 100%                                |               |                 |   |
| <b>Module coordinator:</b>   | Dr K B H Bouslah   |               |                 |   |
| <b>Module teaching staff:</b>  | Dr K Bouslah   |               |                 |   |

| MN5604 Financial Systems   |  |               |                 |   |
|--|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>  | 20   | SCQF Level 11 | <b>Semester</b> | 1 |
| <b>Academic year:</b>  | 2018/9   |               |                 |   |
| <b>Planned timetable:</b>  | To be arranged.                                    |               |                 |   |
| <p>Financial systems around the world are currently undergoing many changes. These changes arise from competition, consolidation, information technology, product and geographic expansion of manufacturing, service and financial services firms, de-regulation and re-regulation. These changes are taking place within a volatile and uncertain economic environment, and have direct implications for the development, growth and stability of financial systems. This module aims to outline the fundamentals of financial systems. A central theme running through the module is the influence of technology and innovation along with the challenges that this poses to regulators.</p> |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> Lectures and seminars.      |               |                 |   |
| <b>Assessment pattern:</b>   | 2-hour Written Examination = 50%, Coursework = 50% |               |                 |   |
| <b>Re-assessment pattern:</b>  | 3-hour Written Examination = 100%                  |               |                 |   |
| <b>Module coordinator:</b>   | Dr D Chronopoulos                                  |               |                 |   |

## Management - Banking and Finance - 2018/9 - August 2018

| MN5607 International Financial Management   |  |               |                 |   |
|---|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>   | 20   | SCQF Level 11 | <b>Semester</b> | 1 |
| <b>Academic year:</b>   | 2018/9   |               |                 |   |
| <b>Planned timetable:</b>   | To be arranged.                                    |               |                 |   |
| <p>From daily financial management to long term strategic decision making, a full understanding of international finance is essential for all business managers. This module begins with the international monetary frameworks and the conduct of monetary policies in major developed economies. An essential feature of international finance is the crucial role of foreign exchange rate when cross-border transactions and capital flows occur. The determination and forecast of exchange rates and their interdependence with interest rates is discussed, together with the international money and capital markets and capital flows. Recent decades saw an explosion of new derivative products to hedge risks and an understanding of basic derivatives such as options and future/forward is required of the modern business manager.</p> |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>   | <b>Weekly contact:</b> Lectures and seminars.      |               |                 |   |
| <b>Assessment pattern:</b>  | 2-hour Written Examination = 50%, Coursework = 50% |               |                 |   |
| <b>Re-assessment pattern:</b>   | 3-hour Written Examination = 100%                  |               |                 |   |
| <b>Module coordinator:</b>  | Mr X Chen  |               |                 |   |
| <b>Module teaching staff:</b>   | Dr X Chen  |               |                 |   |

| MN5608 Risk Management  |  |               |                 |   |
|---|--|---------------|-----------------|---|
| <b>SCOTCAT Credits:</b>   | 20   | SCQF Level 11 | <b>Semester</b> | 2 |
| <b>Academic year:</b>   | 2018/9   |               |                 |   |
| <b>Planned timetable:</b>   | To be arranged.                                    |               |                 |   |
| <p>The last two decades have witnessed a spectacular change and growth in financial markets (equity markets, foreign exchange markets, euromarkets and international bond markets). This has brought a new breed of investors that see the role of managers as enhancing their shareholder value and protecting their wealth from potential risk. One of the challenging tasks of managers in recent years has been to manage the exposure to risks that arises from corporate decisions. The 1980s witnessed a resurgence of mergers, acquisitions and take-overs. This brought about new ways of financing such activities with project evaluation, funding and hedging have to be considered together. The principal aim of this module is to provide an introduction to managing the exposure to risk and to apply relevant theories to realistic financial decision problems. This module will also deal with assessing and measuring non-financial risks and their importance in the decision making processes within the firm.</p> |  |               |                 |   |
| <b>Learning and teaching methods of delivery:</b>   | <b>Weekly contact:</b> Lectures and tutorials.     |               |                 |   |
| <b>Assessment pattern:</b>  | 2-hour Written Examination = 50%, Coursework = 50% |               |                 |   |
| <b>Re-assessment pattern:</b>   | 3-hour Written Examination = 100%                  |               |                 |   |
| <b>Module teaching staff:</b>   | Dr D Peralias                                      |               |                 |   |

| <b>MN5611 Alternative Investment</b>   |  |               |                   |
|--|--|---------------|-------------------|
| <b>SCOTCAT Credits:</b>  | 20   | SCQF Level 11 | <b>Semester</b> 1 |
| <b>Academic year:</b>  | 2018/9   |               |                   |
| <b>Planned timetable:</b>  | To be arranged.  |               |                   |
| <p>This module provides students with an overview on investment opportunities alternative to the main equity and bond markets. It will critically engage students with the key characteristics and issues concerning the main alternative investment opportunities, these being Commodities, Private Equity, Real Estate and especially Hedge Funds. Furthermore, this module will introduce students to the newer alternative investments which include Investibles (e.g. wine and collectibles), Islamic Investment and Responsible Investment. This module will consider the key challenges of evaluating alternative investment portfolios' performance.</p> |  |               |                   |
| <b>Learning and teaching methods of delivery:</b>  | <b>Weekly contact:</b> Lectures, tutorials and practicals. |               |                   |
| <b>Assessment pattern:</b>   | Coursework = 50%, 2-hour Written Examination = 50%         |               |                   |
| <b>Module coordinator:</b>   | Dr K B H Bouslah   |               |                   |
| <b>Module teaching staff:</b>  | Dr K Bouslah   |               |                   |

