Advanced finance (44171)  
1390-91 2nd term

Lecture hours:
- Tuesday 16:30-19:30

Instructor:
- Dr. Parviz Aghili (aghili_p@yahoo.com)
- Office phone: 88546830

Office hours:
- Tuesday 15-16:30

Teaching Assistant:
- Mehdi Bakhtiari (bakhtiari.mehdi62@yahoo.com)

Course Yahoo Group:
- sharif_AF902 (http://groups.yahoo.com/group/sharif_AF902)
- Group email: sharif_AF902@yahoogroups.com

Course Web page:
- http://gsme.sharif.edu/~af/

Course materials:
- Class lectures
- Papers discussed in class

Evaluation:
- Presentation of papers: 20%
- Final exam: 80%

Final exam:
- Sat 1391/4/3 @ 15:00
Topics covered in this course:

1. Interest rate
2. Term structure
3. Theories explaining the term structure
4. QE1, QE2 & twist
5. Direct and indirect financing
6. Financial intermediaries
7. Financial market instruments
8. Duration
9. Banking (types, resources and expenditures)
10. Gap analysis
11. Ratio analysis
12. Bazel I, II & III
13. Risk management
14. Islamic contracts
15. Islamic banking vs. traditional banking
16. Insurance
17. RBC & Solvency II
18. Investment companies
19. Funds
20. Competition in banking
21. Banking crisis
22. Bankruptcy vs. insolvency
23. Corporate governance
24. Moral Hazard
25. Contagion Effect
26. Value at Risk (VaR)
27. Economic Value Added (EVA)
28. Financial leverage
29. Capital budgeting and capital structure
30. Cost of capital
31. Valuing stocks
32. Portfolio management