

# HKUST MSc Financial Mathematics Summer Boot Camp (2018)

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## Crouse Description

This 3-week boot camp is designed to provide new incoming students a good introduction to the financial markets, financial institutions, fixed income market, financial accounting and corporate finance. It is based on the case studies methods with an aim to foster active interaction in class and allow students to practice their discussion skills, learn how to express an opinion, as well as think critically about various issues.

## Textbooks

- 1) Madura: Financial Institutions and Markets, 10<sup>th</sup> ed
- 2) Stowell: Investment banks, Hedge funds, and Private Equity

## References

- 1) Hull: Risk Management and Financial Institutions, 3<sup>rd</sup> ed
- 2) De Weert: Bank and Insurance Capital Management
- 3) Gregory: Counterparty Credit Risk
- 4) Schooner & Taylor: Global bank regulation, principles and policies
- 5) Loader: Clearing, Settlement and Custody
- 6) Harding: Mastering the ISDA Master Agreement, 3<sup>rd</sup> ed
- 7) Harding: Mastering ISDA collateral Document, 2<sup>nd</sup> ed
- 8) Barfield: A practitioner's guide to Basel III and Beyond <http://www.pwc.com/gx/en/financial-services/pdf/introduction-and-chapters-final.pdf>
- 9) Schilit: Financial Shenanigans, 3<sup>rd</sup> ed

## Coursera videos

If you are from Engineering and Mathematics background, you should watch these videos to gain sufficient knowledge about finance and economics.

Moreover, we highly encourage you to enroll into these great online courses. It will help you greatly in the case studies in the boot camp and in the courses of your first term. Spend at least one hour per day watching the videos.

- 1) UC Irvine: The power of Macroeconomics, Economic Principles in the Real World
- 2) UC Irvine: The power of Microeconomics, Economic Principles in the Real World
- 3) Columbia University: Financial Engineering and Risk Management Part 1& 2
- 4) Yale: Financial Markets

- 5) Wharton: Introduction to Financial Accounting
- 6) Wharton: Introduction to Corporate Finance.
- 7) Columbia University: Economics of Money and Banking, Part One & Part Two
- 8) University of Michigan: Introduction to Finance
- 9) Yale: Asset Pricing Part 1&2

## edX videos

- 1) Delft University: An Introduction to credit risk management
- 2) ACCA: Introduction to financial and management accounting.
- 3) ACCA: Intermediate financial and management accounting

## Performance Assessment

- 40%: a quiz in the first 20 minutes of lectures on the assigned reading and materials taught in the previous lecture
- 40%: case studies report
- 20%: class participation

To encourage you to participate in the course, your performance will be considered for future job recommendations and possibly in your reference letter.

## Instructors

The two instructors are seasoned industrial practitioners with many years of working experience at leading international banking institution.

Chris Lee = [CL]  
Tom Bain = [BL]

## Lecture Schedule

	<b>Date &amp; Time</b>	<b>Topic</b>	<b>Instructor</b>	<b>Venue</b>
<b>L1</b>	10:00-13:00 Aug 13, Mon	General Introduction of Bootcamp	[CL]	LT-E
<b>L2</b>	14:00-17:00 Aug 13, Mon	Stowell Book Chapters 1-4	[CL]	LT-E
<b>L3</b>	10:00-13:00 Aug 14, Tue	Stowell Book Chapters 11-15	[CL]	LT-E
<b>L4</b>	10:00-13:00 Aug 15, Wed	Case: Citibank + Merrill	[CL]	LT-E
<b>L5</b>	10:00-13:00 Aug 16, Thu	Case: Ant Financial + Target	[CL]	LT-E
<b>L6</b>	10:00-13:00	Stowell Book	[CL]	LT-E

	Aug 17, Fri	Chapters 5-10		
<b>L7</b>	10:00-13:00	Stowell Book	[CL]	LT-E
	Aug 20, Mon	Chapters 16-20		
<b>L8</b>	10:00-13:00	Madura Book	[TB]	LT-E
	Aug 21, Tue	Chapter 1-3		
<b>L9</b>	10:00-13:00	Madura Book	[TB]	4620
	Aug 22, Wed	Chapter 4-5		
<b>L10</b>	10:00-13:00	Madura Book	[TB]	4620
	Aug 23, Thu	Chapter 6-9		
<b>L11</b>	10:00-13:00	Madura Book	[CL]	LT-E
	Aug 24, Fri	Chapter 13-19		
<b>L12</b>	10:00-13:00	Madura Book	[TB]	4620
	Aug 27, Mon	Chapter 10-12		
<b>L13</b>	10:00-13:00	Madura Book	[TB]	LT-E
	Aug 28, Tue	Chapter 13-19		
<b>L14</b>	10:00-13:00	Madura Book	[TB]	LT-E
	Aug 29, Wed	Chapter 17-20		
<b>L15</b>	10:00-13:00	Madura Book	[TB]	LT-E
	Aug 30, Thu	Chapter 21-25		

## Career Workshops

	<b>Date &amp; Time</b>	<b>Topic</b>	<b>Instructor</b>	<b>Venue</b>
<b>WS1</b>	14:00-17:00	Job Search	[CL]	LT-E
	Aug 20, Mon			
<b>WS2</b>	14:00-17:00	Written Communications & CV Writing	[CL]	LT-E
	Aug 24, Fri			
<b>WS3</b>	14:00-17:00	Men & Women's Dress (parallel sessions)	[TB] & Lydia Wan	4620 & 4621
	Aug 27, Mon			
<b>WS4</b>	Fall Sem, 2018	Interview Skills	[TB]	