

International Financial Management

Business Administration 418

Section: D100

Term: 2004 Fall

Instructor: Daniel Smith

Office: WMC 3329

Phone: 291-4675

email: drsmith@sfu.ca

Discussion Topics: Course Objectives:

This course examines the management of assets and liabilities in a multinational setting. The primary topic to be covered is the evaluation and management of a foreign exchange risk. Evaluation of FX risk is done within an investment optimization framework. Management topics include the pricing and application of foreign exchange derivatives: swaps, futures and options.

Course Coverage:

1. Introduction
2. Foreign Exchange Markets
3. Parity Relationships
4. Exchange Rate Determination
5. Foreign Exchange Risk Management
6. Currency Derivatives: valuation and application
7. International portfolio theory and the international CAPM.

Grading: 05% Participation

30% Mid-term Examination

40% Final Examination

15% Term Paper

International Financial Management

10% Exercises

100%

Required Texts: Eun & Resnick, International Financial Management, Third Edition, 2004, Irwin McGraw- Hill.

Reference Texts:

Michael H. Moffett, Arthur I. Stonehill and David K. Eiteman, 2003, Fundamentals of Multinational Finance Addison-We

Recommended Texts:

Materials/Supplies:

Prerequisite/Corequisite: Prerequisites:

BUS 315, BUS 316, BUS 360; 60 credit hours

Notes:

This outline is derived from a course outline repository database that was maintained by SFU Student Services and the University's IT Services Department. The database was retired in 2014 and the data migrated to SFU Archives in 2015.