



MMF | MAHIDOL

MASTER OF MANAGEMENT IN FINANCE

College of Management Mahidol University
Course Syllabus: MGMG 597 – Mathematics for Finance

Credit Hours:	No credits	
Pre-requisite:	None	
Trimester:	Prior to Trimester 3/2013	
Instructor #1:	Charn Soranakom, Ph.D. (ดร. ชาน สุรณาคมน)	E-mail: nycharn@gmail.com
Phone:	088-372-4276 (or 088-DR-CHARN)	
Instructor #2:	Siraprapa Watakit (ศิริประภา วาทกิจ)	E-mail: tumifta@gmail.com
Phone:	089-124-9949	
Class Meets:	Sunday 9:00 AM – 4:30 PM, Room 301	

Course Description:

This course provides MMF students with mathematics and statistics foundations. Topics covered in this course include basic statistics, algebra, matrix, and calculus. Students will also learn how to use *Excel* (plus *VBA*), and *wxMaxima*.

Course Objectives:

1. To learn basic statistics.
2. To learn basic algebra, matrix, and calculus.
3. To learn how to use *Excel*, *VBA*, and *wxMaxima* freeware to do various kinds of statistical analysis and mathematical problem-solving.

Recommended Textbooks:

1. Lind, D. A., Marchal, W. G., & Wathen, S. A. (2005). *Statistical Techniques in Business and Economics* (12th ed.). New York: McGraw-Hill.
2. Gujarati, D. N., & Porter, D. C. (2009). *Basic Econometrics* (5th ed.). New York: McGraw-Hill.
3. Ott, R. L. (1993). *An introduction to statistical methods and data analysis* (4th ed.). California: Duxbury.

Course Evaluation and Grades:

There will be many in-class quizzes throughout the course, totaling 100 points.
Final course grade will either be “S = Satisfactory” or “U for Unsatisfactory”. Grading scheme is, 65–100 = “S”.

Class Policy:

- * 80% attendance is required.

Cheating and Plagiarism:

Cheating and plagiarism will not be tolerated and will be prosecuted. If found guilty, an “F” for the course will be given.

Tentative Class Schedule (Subject to change)

Session #	Topic(s)	Assignment(s)
Sessions #1&2 Sunday Oct 13, 2013 9.00-12.00 & 13.30-16.30	<i>Excel</i> and <i>VBA</i> Workshop	Quiz
Sessions #3&4 Sunday Oct 20, 2013 9.00-12.00 & 13.30-16.30	<i>Excel</i> and <i>VBA</i> Workshop (cont'd)	Quiz
Sessions #5&6 Sunday Oct 27, 2013 9.00-12.00 & 13.30-16.30	<i>Excel</i> and <i>VBA</i> Workshop (cont'd)	Quiz
Sessions #7&8 Sunday Nov 3, 2013 9.00-12.00 & 13.30-16.30	<i>Excel</i> and <i>VBA</i> Workshop (cont'd)	Quiz
Sessions #9&10 Sunday Nov 10, 2013 9.00-12.00 & 13.30-16.30	Introduction to Statistics, Descriptive Statistics, Probability Distributions, Central Limit Theorem, and <i>Excel</i> Workshop Parametric Hypothesis Testing, and <i>Excel</i> Workshop	Read LMW Ch. 1 Read LMW Ch. 3 and pp. 105- 122 of Ch. 4 Read LMW Ch. 5 and 7 Read LMW pp. 263-270 of Ch. 8 Quiz (15 points)
Sessions #11&12 Sunday Nov 17, 2013 9.00-12.00 & 13.30-16.30	Correlation Analysis, Regression Analysis, and <i>Excel</i> Workshop	Read LMW Ch. 13 and 14 Quiz (20 points)
Sessions #13&14 Sunday Nov 24, 2013 9.00-12.00 & 13.30-16.30	Algebra, Matrix, Calculus, and <i>wxMaxima</i> Workshop	Quiz (15 points)