Course Syllabus

Course Description

This course covers modern capital market theory and its applications to corporate finance.

Course Materials

REQUIRED:


RECOMMENDED:


Course Requirements

- Class attendance: Class is Monday, Wednesday, and Friday from 11:30-1:00 at room E51-345. Friday classes are regular classes and NOT recitations. Class attendance is required, and class participation is encouraged. You are responsible for obtaining any course material or information given during your absence.
• Problem Sets: There are 8 problem sets. Problem sets can be done on an individual or group basis. A group can contain at most 3 students. Problem sets are due at the beginning of class on their due dates. Late problem sets are not accepted.

• Exams: There is a midterm and a final exam. The midterm is on Friday March 12, during the regular class hours. I will announce the date, time, and location of the final exam as soon as Educational Services distributes the final exam schedule. Both exams are closed-book, but you can bring one (two-sided and regular size) sheet of notes for the midterm and two sheets for the final. You will not be allowed to use any type of programmable computer during the exam, so you may want to buy a calculator if you do not already have one. (Having a financial calculator will not be necessary.)

You must take the midterm and final exams at the scheduled times; I will grant no exceptions. Please reserve these dates immediately, and schedule your travel plans and activities accordingly.

• Grading: The course grade is determined by a 15/35/50% weighting on problem sets/midterm/final. I may use individual class participation to help determine “borderline” grades.

• Prerequisites: Knowledge of calculus and statistics is required. Also it is required to be familiar with a spreadsheet software such as Excel. (Many problem sets will require use of spreadsheets.)

Recitations

Recitations are at a time and room TBA. The TA in charge of the recitations is Ying Wang. The recitations will review material covered in class. Attendance is useful but not required.

Office Hours

I will have office hours at E52-437 and a time TBA. You can contact me via e-mail at dimitriv@mit.edu. In addition, Geeta Sachdev, a TA, will have office hours at a time and room TBA.
Web Site

The web site for this course is TBA. The web site will have course information such as course announcements, lecture notes, problem sets, and problem set solutions.

Secretary

My secretary is Robin Colleen Moore. She is at E52-430, 253-9747, rcmoore@mit.edu.