

MODULE HANDBOOK

FINANCIAL ANALYSIS



**STATISTICS UNDERGRADUATE PROGRAM
DEPARTMENT OF STATISTICS
FACULTY OF SCIENCE AND DATA ANALYTICS
INSTITUT TEKNOLOGI SEPULUH NOPEMBER
SURABAYA**

ENDORSEMENT PAGE



MODULE HANDBOOK FINANCIAL ANALYSIS STATISTICS UNDERGRADUATE PROGRAM DEPARTMENT OF STATISTICS INSTITUT TEKNOLOGI SEPULUH NOPEMBER

Proses <i>Process</i>	Penanggung Jawab <i>Person in Charge</i>			Tanggal <i>Date</i>
	Nama <i>Name</i>	Jabatan <i>Position</i>	Tanda tangan <i>Signature</i>	
Perumus <i>Preparation</i>	Dr.rer.pol Dedy Dwi Prastyo, S.Si, M.Si.	Dosen Lecturer		
Pemeriksa dan Pengendalian <i>Review and Control</i>	Dr.rer.pol Dedy Dwi Prastyo, S.Si, M.Si. Dr. Drs. Agus Suharsono, MS	Tim kurikulum Curriculum team		
Persetujuan <i>Approval</i>	Dr. Ir. Setiawan, M.S	Koordinator RMK Course Cluster Coordinator		
Penetapan <i>Determination</i>	Dr. Kartika Fithriasari, M.Si	Kepala Departemen Head of Department		

MODULE HANDBOOK

FINANCIAL ANALYSIS

Module name	FINANCIAL ANALYSIS	
Module level	Undergraduate	
Code	SS234634	
Course (if applicable)	FINANCIAL ANALYSIS	
Semester	6	
Person responsible for the module	Dr.rer.pol Dedy Dwi Prastyo, S.Si, M.Si.	
Lecturer	Dr.rer.pol Dedy Dwi Prastyo, S.Si, M.Si. Dr. Drs. Agus Suharsono, MS	
Language	Bahasa Indonesia and English	
Relation to curriculum	Undergraduate degree program, elective, 6th semester.	
Type of teaching, contact hours	Case Method (41,18%) Team Based Project (5,88%) Other SCL Methods (52,94%)	
Workload	1. Lectures [L] : 3 x 50 = 150 minutes per week. 2. Exercises and Assignments [EA] : 3 x 60 = 180 minutes (3 hours) per week. 3. Independent learning [IL]: 3 x 60 = 180 minutes (3 hours)perweek.	
Credit points	3 credit points (SKS) Equivalent to 4.8 ECTS	
Requirements according to the examination regulations	A student must have attended at least 80% of the lectures to sit in the exams.	
Mandatory prerequisites	Regression Analysis	
Learning outcomes and their corresponding PLOs	CLO-1. Get to know investment instruments CLO-2. Understand the investment risks related to global macroeconomics CLO-3. Understand the risk and retrun in Capotal Market CLO-4 Able to Analyze the Financial Statement (Report) of Corporate CLO-5. Able to analyze the financial distress and credit risk	PLO-4 PLO-9 PLO-10
Content	Financial analysis courses have material aimed at making students familiar with investment instruments, including financial markets and their products, understanding national and international macroeconomic dynamics and their relationship to returns on investment products. In addition, students are also introduced to company financial reports (financial statement – financial ratios) analysis. Students are	

	<p>expected to be able to apply the statistical method for technical analysis in financial markets and to be able to calculate financial risk. The learning strategy is regular lectures, guest lectures from practitioners, visits to the Surabaya Stock Exchange, and project assignments. Meanwhile, evaluation through exams (written / oral) and project delivery.</p>
Assessment and its weight	<p>Cognitive Quiz 1 (15%) Midterm Exam (25%) Cognitive Quiz 2 (30%) Project – Final Exam (30%)</p>
Media employed	<p>LCD, whiteboard, websites (myITS Classroom), zoom</p>
Reading list	<ol style="list-style-type: none"> 1. Jonathan Berk and Peter DeMarzo. 2019. Corporate Finance, 5th Edition Global Edition. USA: Pearson. 2. Tandelilin, E. (2010), <i>Potfolio dan Investasi</i>, Penerbit Kanisius, Yogyakarta. 3. Prihadi, T., (2011), <i>Analisis Laporan Keuangan: Teori dan Aplikasi</i>, PPM Manajemen. 4. Richard Brealey, Stewart Myers, Franklin Allen and Alex Edmans (2022). Principles of Corporate Finance. 14th Edition. McGraw-Hill. 5. Borak, S., Härdle, W., and Hafner, C. (2011), <i>Statistics of Financial Market: An Introduction</i>, 3rd ed., Springer. 6. Franke, J., Härdle, W., and Cabrera, B-L. (2010), <i>Statistics of Financial Market: Exercise and Solution</i>, Springer. 7. Härdle, W., Hautsch, N., and Overbeck L. (2008), <i>Applied Quantitative Finance</i>, 2nd ed., Springer. 8. Haerdle, W.K., Prastyo, D.D. (2014). Embedded predictor selection for default risk calculation: a Southeast Asian industry study. In: Chuen, D.L.K., Gregoriou, G.N. (eds.) Handbook of Asian Finance: Financial Market and Sovereign Wealth Fund, vol. 1, pp. 131–148. Academic Press, San Diego.



INSTITUT TEKNOLOGI SEPULUH NOPEMBER
FAKULTAS SAINS DAN ANALITIKA DATA
PROGRAM STUDI SARJANA STATISTIKA
DEPARTEMEN STATISTIKA

Kode Dokumen

RENCANA PEMBELAJARAN SEMESTER/
SEMESTER LEARNING PLAN

MATA KULIAH (MK)/ <i>Course</i>	KODE/ <i>Code</i>	Rumpun MK/ <i>Course Group</i>	BOBOT (sks)/ <i>Weight (credit)</i>		SEMESTER/ <i>Semester</i>	Tgl Penyusunan/ <i>Drafting Date</i>
ANALISIS FINANSIAL/ <i>FINANCIAL ANALYSIS</i>	SS234634	ANDEF	T=3	P=	V	17 Desember 2022
OTORISASI/ <i>AUTHORIZATION</i>	Pengembang RPS/ <i>RPS Developer</i>		Koordinator RMK/ <i>Course Group Coordinator</i>		Ketua PRODI/ <i>Head of Department</i>	
	Dr.rer pol. Dedy Dwi Prastyo, S.Si, M.Si		Dr. Ir. Setiawan, MS		Dr. Kartika Fithriasari, M.Si	
Capaian Pembelajaran (CP)/ <i>Learning Achievement</i>	CPL-PRODI yang dibebankan pada MK/ <i>PLO</i>					
	CPL-4	Mampu menerapkan Sains dan Matematika untuk mendukung pemahaman metode statistika				
	CPL-9	Mampu menerapkan metode statistika untuk menganalisis permasalahan teoritis dan riil.				
	CPL-10	Mampu menerapkan metode statistika Bisnis, Industri, Ekonomi, Sosial, Lingkungan atau Kesehatan pada permasalahan riil.				
	<i>PLO-4</i>	<i>Able to apply Science and Mathematics to support the understanding of statistical methods</i>				
<i>PLO-9</i>	<i>Able to apply statistical methods to analyze theoretical and real problems.</i>					
<i>PLO-10</i>	<i>Able to apply business, industrial, economic, social, environmental or health statistical methods to real problems.</i>					
	Capaian Pembelajaran Mata Kuliah (CPMK)/ <i>CLO</i>					

	<p>CPMK.1 Mengetahui berbagai macam instrumen investasi CPMK 2. Memahami risiko investasi berkaitan dengan makroekonomi global CPMK-3. Memahami Risk & Return pada Pasar Modal CPMK-4 Mampu menganalisis laporan keuangan perusahaan CPMK-5. Mampu menganalisis <i>financial distress</i> dan risiko kredit</p> <p><i>CLO-1. Get to know investment instruments</i> <i>CLO-2. Understand the investment risks related to global macroeconomics</i> <i>CLO-3. Understand the risk and retrun in Capotal Market</i> <i>CLO-4 Able to Analyze the Financial Statement (Report) of Corporate</i> <i>CLO-5. Able to analyze the financial distress and credit risk</i></p>																								
	<p>Matrik CPL – CPMK <i>PLO-CLO Matrix</i></p> <table border="1" data-bbox="591 699 1720 906"> <thead> <tr> <th>CPMK</th> <th>CPL-4</th> <th>CPL-9</th> <th>CPL-10</th> </tr> </thead> <tbody> <tr> <td>CPMK-1</td> <td></td> <td></td> <td>V</td> </tr> <tr> <td>CPMK-2</td> <td></td> <td>V</td> <td>V</td> </tr> <tr> <td>CPMK-3</td> <td>V</td> <td>V</td> <td>V</td> </tr> <tr> <td>CPMK-4</td> <td>V</td> <td></td> <td>V</td> </tr> <tr> <td>CPMK-5</td> <td></td> <td>V</td> <td>V</td> </tr> </tbody> </table>	CPMK	CPL-4	CPL-9	CPL-10	CPMK-1			V	CPMK-2		V	V	CPMK-3	V	V	V	CPMK-4	V		V	CPMK-5		V	V
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CPMK-3	V	V	V																						
CPMK-4	V		V																						
CPMK-5		V	V																						
<p>Deskripsi Singkat MK/ Course Description</p>	<p>Mata kuliah analisis finansial mempunyai materi yang ditujukan agar mahasiswa mengenal instrument invetasi, termasuk di dalamnya adalah pasar keuangan beserta produk-produknya, memahami dinamika makro ekonomi nasional maupun internasional dan keterkaitannya dengan imbal hasil dari produk investasi. Selain itu, mahasiswa juga dikenalkan dengan laporan keuangan perusahaan dan rasio keuangan. Mahasiswa diharapkan mampu menerapkan metode Statistika untuk analisis teknikal di pasar keuangan serta mampu menghitung resiko kredit. Strategi pembelajaran adalah perkuliahan regular, kuliah tamu dari praktisi, berkunjung ke Bursa Efek Surabaya, dan penugasan projek. Sedangkan evaluasi melalui ujian (tuliskan/oral) dan pemberian projek.</p> <p><i>Financial analysis courses have material aimed at making students familiar with investment instruments, including financial markets and their products, understanding national and international macroeconomic dynamics and their relationship to returns on investment products. In addition, students are also introduced to company financial reports (financial statement – financial ratios) analysis. Students are expected to be able to apply the statistical method for technical analysis in financial markets and to be able to calculate financial risk. The learning strategy is regular lectures, guest lectures from practitioners, visits to the</i></p>																								

	<i>Surabaya Stock Exchange, and project assignments. Meanwhile, evaluation through exams (written / oral) and project delivery.</i>	
Bahan Kajian: Materi Pembelajaran/ Course Material	Sains dan Matematika, Metode dan Pemodelan, Aplikasi di Berbagai Bidang (Lab) <i>Science and Mathematics, Methods and Modeling, Applications in Various Fields (Lab)</i>	
Pustaka/ References	Utama/Primary:	
	9. Jonathan Berk and Peter DeMarzo. 2019. Corporate Finance, 5th Edition Global Edition. USA: Pearson. 10. Tandililin, E. (2010), <i>Potfolio dan Investasi</i> , Penerbit Kanisius, Yogyakarta. 11. Prihadi, T., (2011), <i>Analisis Laporan Keuangan: Teori dan Aplikasi</i> , PPM Manajemen.	
	Pendukung/Secondary :	
	1. Richard Brealey, Stewart Myers, Franklin Allen and Alex Edmans (2022). Principles of Corporate Finance. 14th Edition. McGraw-Hill. 2. Borak, S., Härdle, W., and Hafner, C. (2011), <i>Statistics of Financial Market: An Introduction</i> , 3 rd ed., Springer. 3. Franke, J., Härdle, W., and Cabrera, B-L. (2010), <i>Statistics of Financial Market: Exercise and Solution</i> , Springer. 4. Härdle, W., Hautsch, N., and Overbeck L. (2008), <i>Applied Quantitative Finance</i> , 2 nd ed., Springer. 5. Haerdle, W.K., Prastyo, D.D. (2014). Embedded predictor selection for default risk calculation: a Southeast Asian industry study. In: Chuen, D.L.K., Gregoriou, G.N. (eds.) Handbook of Asian Finance: Financial Market and Sovereign Wealth Fund, vol. 1, pp. 131–148. Academic Press, San Diego.	
Dosen Pengampu/ Lecturers	Dr.rer.pol Dedy Dwi P, M.Si; Dr. Drs. Agus Suharsono, MS	
Matakuliah syarat/ Pre-requisite Course	Analisis Regresi <i>Regression Analysis</i>	

