



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

Course	Course Name	:	<b>Financial Analysis</b>
	Course Code	:	SS234634
	Credit	:	3 SKS
	Semester	:	VI

**COURSE DESCRIPTION**

Financial analysis course 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 Surabaya Stock Exchange, and project assignments. Meanwhile, evaluation through exams (written / oral) and project delivery.

**PROGRAM LEARNING OUTCOME**

- PLO-4 Able to apply Science and Mathematics to support the understanding of statistical methods
- PLO-9 Able to apply statistical methods to analyze theoretical and real problems.
- PLO-10 Able to apply business, industrial, economic, social, environmental or health statistical methods to real problems.

**COURSE LEARNING OUTCOME**

- 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 Capital Market
- CLO.4 Able to Analyze the Financial Statement (Report) of Corporate
- CLO.5 Able to analyze the financial distress and credit risk

**MAIN SUBJECT**

1. Investment instruments
2. An explanation of inflation and its relation to welfare, an explanation of the macroeconomic indicators that can affect inflation
3. An explanation of MLM, pyramid / ponzi schemes, stocks and similarities and differences between the three
4. An explanation of the forms of investment in the property sector and the potential returns along with the latest developments
5. An explanation of the international oil price scheme and international gold price and its relation to the exchange rates of major world currencies

6. An explanation of the types and popular terms in the stock market, myths about stocks, stock investment strategies, and shariah-indexed stocks
7. Investment's portfolio and CAPM
8. A description of the company's financial statements in general and in particular of activity, profitability, liquidity and solvency ratios
9. A description of the classification method for calculating the risk of financial distress and credit risk

#### PREREQUISITE

Regression Analysis

#### REFERENCES

1. Jonathan Berk and Peter DeMarzo. 2019. Corporate Finance, 5th Edition Global Edition. USA: Pearson.
2. Tandelilin, E. (2010), Potfolio dan Investasi, Penerbit Kanisius, Yogyakarta.
3. Prihadi, T., (2011), Analisis Laporan Keuangan: Teori dan Aplikasi, 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), Statistics of Financial Market: An Introduction, 3rd ed., Springer.
6. Franke, J., Härdle, W., and Cabrera, B-L. (2010), Statistics of Financial Market: Exercise and Solution, Springer.
7. Härdle, W., Hautsch, N., and Overbeck L. (2008), Applied Quantitative Finance, 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.