

- Faculté des sciences économiques
- www.unine.ch/seco

Sustainable Finance (5AF2049)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en finance	Cours: 4 ph	Voir ci-dessous	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Printemps

Equipe enseignante

Professor Michael Hasler
Institute of Financial Analysis
Rue A.-L. Breguet 2
CH-2000 Neuchâtel
Tel. +41 32 718 1385 Email: michael.hasler@unine.ch

Constantin Stici, Research and Teaching Assistant
Institute of Financial Analysis
Rue A.-L. Breguet 2
CH-2000 Neuchâtel
Tel. +41 32 718 1599 Email: constantin.stici@unine.ch

Contenu

Tentative course outline:

- Introduction on ESG, its meaning, and its use
- ESG scoring
- Impact of ESG on portfolios and asset prices
- Global warming and climate change
- Economic modeling of climate change
- Transition risk modeling
- Physical risk modeling

Forme de l'évaluation

Group presentation (20%) during the semester and 2-hour written final exam (80%) during the exam session at the end of the semester.

Allowed tools (written exam): simple calculator, cheat sheet (one page DIN-A4, back and front, handwritten NOT printed).

In case of violation of these rules, the students are in situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Modalités de rattrapage

Re-take exam: 2-hour written exam (100%) during the exam session.

Allowed tools: simple calculator, cheat sheet (one page DIN-A4, back and front, handwritten NOT printed).

In case of violation of these rules, the students are in situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Documentation

Handbook of Sustainable Finance, by Thierry Roncalli, Université Paris-Saclay

Open source: <http://www.thierry-roncalli.com/SustainableFinanceBook.html>

Pré-requis

Bachelor finance course(s) and previous Master finance course(s)

Forme de l'enseignement

Lectures: 4 hours per week

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Objectifs d'apprentissage

Au terme de la formation l'étudiant-e doit être capable de :

- Analyse ESG impact on portfolios and asset prices
- Describe the economic modeling of climate change
- Compare ESG scores
- Synthesise transition risk and physical risk
- Analyse global warning and climate change
- Measure ESG scores
- Interpret ESG scores
- Solve sustainable finance problems

Compétences transférables

- Generate new ideas (become more creative)
- Communicate results orally
- Apply knowledge to new situations
- Communicate results in writing
- Carry out a critical analysis