

COURSE DETAIL

FINANCIAL ECONOMICS

Country

Italy

Host Institution

University of Bologna

Program(s)

University of Bologna

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

152

UCEAP Course Suffix**UCEAP Official Title**

Financial Economics

UCEAP Transcript Title

FINANCIAL ECONOMICS

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course primarily focuses on the identification of financial assets' fair prices. First, the course introduces the main theories of portfolio choice and risk-expected return trade-off in financial markets: the mean-variance portfolio choice, CAPM, APT, Fama-French models. Second, the course introduces the main models and techniques that are used to analyze fixed income securities. Starting from basic concepts such as the yield curve, yield-to-maturity, duration, convexity, the course introduces portfolio hedging strategies based on duration-matching or asset liability management. The course is divided into four parts. First, the course introduces the students to the problem of managing a portfolio. Second, the course introduces the students to the main models and techniques that are used to analyze fixed income securities. Third, the course introduces options pricing. Fourth, the course expose the students to the main behavioral finance findings in the current literature.

Language(s) of Instruction

English

Host Institution Course Number

93091

Host Institution Course Title

FINANCIAL ECONOMICS

Host Institution Course Details

<https://www.unibo.it/en/study/phd-professional-masters-specialisation-schools-a...>

Host Institution Campus

BOLOGNA

Host Institution Faculty

Host Institution Degree

L in ECONOMICS AND FINANCE

Host Institution Department

ECONOMICS

Course Last Reviewed

2023-2024

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