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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