

## 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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