

### AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title Financial Mathematics		ics						
Course Code	LGT268		Couse Level		Short Cycle (Associate's Degree)			
ECTS Credit 3	Workload 74 (	Hours) T	heory	2	Practice	0	Laboratory	0
Objectives of the Course	To learn and understand the fundementals of financial markets and Interest rate theory and applications							
Course Content	Financial markets and interest rate t			ory and appli	ications			
Work Placement	N/A							
Planned Learning Activities and Teaching Methods			xplanatio	n (Presentat	tion), Discussio	on, Case Stud	ly, Problem Solvi	ng
Name of Lecturer(s) Lec. Durcan Özgün SARIOĞ			U					

#### **Assessment Methods and Criteria**

Method	Quantity	Percentage (%)	
Midterm Examination	1	40	
Final Examination	1	70	

## **Recommended or Required Reading**

1	K.Yıldırak;N.Çalışkan;Ş.Çetinkaya Türev Ürün Fiyatlama Teknikleri,Literatür yayınları,2008.
2	inans Matematiği,Zehra Başkaya; Değer Alper,Ekim 2007.
3	Sudi Apak;Süleyman Gökhan Günay, Finans matematiği,Papatya Yayıncılık, İstanbul,2011

Week	Weekly Detailed Cour	se Contents
1	Theoretical	Interest rates and time value of money
2	Theoretical	Basic, compound and cont. interest rates
3	Theoretical	Discounting
4	Theoretical	Bond Pricing
5	Theoretical	Term structure of interest
6	Theoretical	Money Markets
7	Theoretical	Money Markets
8	Theoretical	General Review
9	Intermediate Exam	Mid-term Exam
10	Theoretical	Arbitrage Strategies
11	Theoretical	Arbitrage Strategies
12	Theoretical	Option Strategies
13	Theoretical	Opsiyon Stratejileri
14	Theoretical	Option Strategies
15	Theoretical	General Review
16	Final Exam	Final Exam

## **Workload Calculation**

Activity	Quantity	Preparation	Duration	Total Workload			
Lecture - Theory	14	0	3	42			
Individual Work	10	2	1	30			
Midterm Examination	1	0	1	1			
Final Examination	1	0	1	1			
Total Workload (Hours)							
[Total Workload (Hours) / 25*] = ECTS							
25 hour workload is accepted as 1 ECTS							

\*25 hour workload is accepted as 1 ECTS

### Learning Outcomes

To interpret, evaluate, and discuss the different ideas and theoretical approaches, in relation to the given scope of education disciplines



1

2	To have the adequate level of knowledge					
3	To improve the ability of being able to go to from broad to specific by addressing the basic concepts					
4	Making and sharing of analysis results provided by a scientific evaluation. To test the validity of the analysis.to be ensured. Ensure a correct interpretation of the results obtained.					
5	Calculate percentage, cost and profit.					
6	6 Will be able to make simple interest and simple discount calculations.					

# Programme Outcomes (Logistics)

Progr	amme Outcomes (Logistics)						
1	Understanding of the basics needed for the mobility of production and consumption of goods.						
2	Provide warehouse and inventory management decisions.						
3	To decide on the mode of transport and handling equipment to be used.						
4	Logistics information systems benefit from the process of the realization of the activities.						
5	To dominate the national and international legislation regulating the field of logistics.						
6	Administration, management and marketing ideas and conducting.						
7	Sensitivity to the requirements of professional ethics move						
8	Idea about the conduct of national and international transport policies.						
9	Having written and oral communication skills.						
10	Current society and understand the world.						

# Contribution of Learning Outcomes to Programme Outcomes 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

	L1	L2	L3	L4	L5	L6
P1	3	3	3			
P2	1	3			2	2
P3	1	2				
P4	1	1	2			
P5	1					
P6	1					
P7	3					
P8	1					
P9	1					
P10		4	4	4		

