



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

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|--|---|--|----------------------|----------------------------|---|--------------------------------|---|------------|---|
| Course Title | | Financial Markets and Financial Economics | | | | | | | |
| Course Code | | UTB501 | | Couse Level | | Second Cycle (Master's Degree) | | | |
| ECTS Credit | 5 | Workload | 124 (<i>Hours</i>) | Theory | 3 | Practice | 0 | Laboratory | 0 |
| Objectives of the Course | | The aim of this course is to promote financial markets, financial instruments and pricing models commonly used to analyze the behavior of the system in the offer. In addition, the issue of risk management and financial risk management will be also briefly discussed. | | | | | | | |
| Course Content | | Introduction to finance and financial markets The functioning of financial markets and the collapse of the market Interest rates and Markets | | | | | | | |
| Work Placement | | N/A | | | | | | | |
| Planned Learning Activities and Teaching Methods | | | | Explanation (Presentation) | | | | | |
| Name of Lecturer(s) | | | | | | | | | |

Assessment Methods and Criteria

| Method | Quantity | Percentage (%) |
|---------------------|----------|----------------|
| Midterm Examination | 1 | 40 |
| Final Examination | 1 | 60 |

Recommended or Required Reading

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| 1 | Mishkin, F. S., Eakins, S. G., "Financial Markets and Institutions", (herhangi Baskısı - 3. Baskıdan sonra), Addison-Wesley |
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| Week | Weekly Detailed Course Contents | |
|------|---------------------------------|---|
| 1 | Theoretical | Introduction to finance and financial markets |
| 2 | Theoretical | The functioning of financial markets and the collapse of the market |
| 3 | Theoretical | Interest rates and Markets |
| 4 | Theoretical | Bonds-bonds and price |
| 5 | Theoretical | The risks of bonds, Duration, Convexity and risk relationship between |
| 6 | Theoretical | Zero Curve |
| 7 | Theoretical | Interest rate futures and forward markets and price |
| 8 | Theoretical | Midterm |
| 9 | Theoretical | Midterm |
| 10 | Theoretical | SWAP and valuations |
| 11 | Theoretical | Interest-interest rate swaps |
| 12 | Theoretical | Utility function and risk |
| 13 | Theoretical | Financial risks and risk management |
| 14 | Theoretical | Final Exam |
| 15 | Theoretical | Final Exam |

Workload Calculation

| Activity | Quantity | Preparation | Duration | Total Workload |
|---|----------|-------------|----------|----------------|
| Lecture - Theory | 3 | 9 | 10 | 57 |
| Term Project | 1 | 40 | 1 | 41 |
| Midterm Examination | 1 | 25 | 1 | 26 |
| Total Workload (Hours) | | | | 124 |
| [Total Workload (Hours) / 25*] = ECTS | | | | 5 |
| *25 hour workload is accepted as 1 ECTS | | | | |

Learning Outcomes

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|---|------------------------------------|
| 1 | Utility function and risk analysis |
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| 2 | Credit risk and basic concepts |
| 3 | To be able to explain financial markets and interest |
| 4 | To be able to explain interest future and forward markets and their pricing |
| 5 | To be able to explain Financial Risks and Risk Management |

Programme Outcomes (*International Trade Master's Without Thesis*)

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|---|--|
| 1 | To be able to comprehend and solve economic issues using other social sciences and the basic principles of economic science. |
| 2 | To be able to access information, evaluate, interpret, and implement in the processes of the scientific research processes related to International economy. |
| 3 | To be able to predict the effects of economic and political developments on the Turkish financial markets and foreign trade sector, to be able to view, comprehend and interpret national and international financial markets, to be able to apply the innovative methods. |
| 4 | To be able to communicate with all private firms showing activity in the countryside at the required level of behavior science, to detect problems, and to be able to conduct joint project. |
| 5 | To be able to lead multi-disciplinary studies in foreign trade, to be able to enhance solutions in complex situations and to be able to take responsibility. |
| 6 | To be able to raise awareness about the new and developing practices of the job, to be able to review and learn these when needed. |
| 7 | To be able to use theoretical and practical information in International economics and foreign trade |
| 8 | To be able to design innovative solutions integrating the original ideas and methods in administrative sciences and the international economy with the system, part or process designs. |
| 9 | To be able to articulate the idea, and the findings about the research topic verbal and written in an effective way. |

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

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| | L2 |
| P1 | 5 |
| P2 | 4 |
| P3 | 5 |
| P4 | 4 |
| P5 | 5 |
| P6 | 4 |
| P7 | 5 |

