



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Behavioral Finance							
Course Code		UEK510		Couse Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	126 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course									
Course Content									
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation)					
Name of Lecturer(s)		Lec. Yasemin COŞKUN ERDOĞAN, Prof. Sezgin DEMİR							

### Assessment Methods and Criteria

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

### Recommended or Required Reading

1	Mustafa Sevüktekin, Ekonometriye Giriş, Dora Yayınları, 2013, Bursa.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Modern portfolio theory and CAPM
2	Theoretical	Market efficiency and arbitrage mechanism
3	Theoretical	Introduction to behavioral finance
4	Theoretical	Choice under uncertainty and prospect theory
5	Theoretical	Deviation from rationality and anomalies
6	Theoretical	Foundation of behavioral finance I: Limits to arbitrage
7	Theoretical	Practice and reading
8	Theoretical	Foundation of behavioral finance II: Investor sentiment
9	Theoretical	Midterm
10	Theoretical	Psychological (cognitive/emotional) biases
11	Theoretical	Investor behavior
12	Theoretical	Investment strategies
13	Theoretical	Behavioral corporate finance
14	Theoretical	Over- and under-reaction hypotheses, momentum, bubbles and crises

### Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	6	3	126
Total Workload (Hours)				126
[Total Workload (Hours) / 25*] = ECTS				5

\*25 hour workload is accepted as 1 ECTS

### Learning Outcomes

1	Temel finans teorilerinin varsayımlarını ve bunların gerçek hayatta nasıl saptığını öğrenmek
2	To understand the foundations of behavioral finance
3	To identify the psychological biases individuals use when making decision
4	To understand the anomalies corporations and markets experience
5	To learn investment and trading strategies, and their driving factors



**Programme Outcomes (Applied Econometry Interdisciplinary Master)**

1	Will be able to collect data related to social and economic topics.
2	Will be able to get raw data ready for statistical and econometric analysis.
3	Will be able to build econometric models that describe the data generating process behind data.
4	Will be able to interpret the results that are obtained through econometric analysis.
5	Will be able to conduct an independent empirical research project from start to finish.

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

	L1	L2	L3	L4	L5
P1	1	3	1	1	4
P2	2	5	2	3	4
P3	3	5	3	2	3
P4	2	2	4	3	2
P5	3	3	3	2	1

