AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Financial Mathematics								
Course Code	UEK519		Couse Level	Second Cycle (Master's Degree)					
ECTS Credit	5	Workload	126 *(Hours)*	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)									

Assessment Methods and Criteria		
Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading	
1	Zehra Başkaya, Finans Matematiği, Ekin Kitabevi.
2	Nurhan Aydın, Finans Matematiği.

Week	Weekly Detailed Course Contents	
1	Theoretical	Time Value of Money, Definition and Types of Interest
2	Theoretical	Simple Interest: Internal and External Interest
3	Theoretical	Simple Discount: Internal and External Discount Calculation and Equivalent Bonds
4	Theoretical	Compound Interest: Nominal and Effective Interest Rates
5	Theoretical	Compound Discount: Discount Calculation and Equivalent Bonds
6	Theoretical	Practice Related to Money and Capital Markets Intruments: -Treasury Bill -Commercial Paper -Repo Valuation
7	Theoretical	Payments (Annuity) and Types of Payments: Equally Consistent, Changing Consistent and Deferred Payments
8	Theoretical	Case Study
9	Theoretical	Payments (Annuity) and Types of Payments: Expedite, Constinuous, Constinuous and Deferred, Constinuous and Expedite Payments.
10	Theoretical	Debt Payments
11	Theoretical	Debt Payments
12	Theoretical	Bond Valuation
13	Theoretical	Stock Valuation
14	Theoretical	Case Study

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	
2	
3	
4	

5	

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	3	5	3	4	5
P2	2	4	3	5	3
P3	3	3	5	3	3
P4	2	2	5	3	4
P5	3	3	5	5	5