

## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Financial Investment Analysis								
Course Code	ourse Code UEK523 Couse Level Second Cycle (Master's Degree)		egree)							
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 Expla				Explar	xplanation (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 Mustafa Sevüktekin, Ekonometriye Giriş, Dora Yayınları, Bursa, 2013.

Week	Weekly Detailed Cou	Irse Contents
1	Theoretical	Introduction
2	Theoretical	The Investment Environment: a) Real Assets / Financial Assets b) Financial Markets and the Economy c) Market Players d) Recent Trends
3	Theoretical	Asset Classes and Financial Instruments: a) The Money Market b) The Bond Market c) Equity Securities d) Stock and Bond Market Indexes e) Derivative Markets
4	Theoretical	Securities Markets: a) How firms Issue Securities: IPO b) US Securities Markets c) Types of Orders d) Short Sales
5	Theoretical	Mutual Funds and Other Investment Companies: a) Investment Companies b) Mutual funds c) Cost of Investing in Mutual Funds d) Exchange Traded Funds
6	Theoretical	Risk and Return: a) The Concept of Risk and Rates of Return in Financial Assets b) Risk and Return analysis c) Risk Premium d) Normal Distribution e) LongTerm Investments
7	Theoretical	Risk and Return: a) The Concept of Risk and Rates of Return in Financial Assets b) Risk and Return analysis c) Risk Premium d) Normal Distribution e) LongTerm Investments
8	Theoretical	Value at Risk Calculation
9	Theoretical	Midterm
10	Theoretical	Risk aversion and Capital Allocation to Risky Assets: a) Risk and Risk Aversion b) RiskFree Asset c) Passive Strategies: The Capital Market Line
11	Theoretical	Index Models: a) The Single Index Model b) Portfolio Construction and the Single Index Model
12	Theoretical	Capital Asset Pricing Model
13	Theoretical	Arbitrage Pricing Theory
14	Theoretical	Problem Solutions

### **Workload Calculation**

Activity	Quantity Preparation		Duration	Total Workload	
Lecture - Theory	14	6	3	126	
Total Workload (Hours)					
[Total Workload (Hours) / 25*] = <b>ECTS</b>					
*25 hour workload is accepted as 1 ECTS					

### Learning Outcomes

1	Developing and deepening the knowledge of economics and finance to an expert level, building on the competencies of the undergraduate education.
2	Comprehending the interaction between related disciplines and financial economics.
3	To be able to apply the advanced level knowledge acquired in economics and finance.



4	Creating new knowledge by combining the knowledge of financial economics with the knowledge coming from other disciplines and also be able to solve problems which requires expert knowledge by applying scientific methods.
5	To be able to critically evaluate the knowledge in financial economics, to lead learning and carry out advanced level research independently.

#### 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	1	3	1	3
P2	2	2	2	2	2
P3	3	2	1	2	1
P4	2	3	2	3	2
P5	3	3	2	3	3

