



Course and Examination Fact Sheet: Autumn Semester 2017

7,150: Financial Markets

ECTS credits: 5

Overview examination/s

(binding regulations see below)

Decentral - Written examination (100%, 90 mins.)

Attached courses

Timetable -- Language -- Lecturer

[7,150,1.00 Financial Markets](#) -- Englisch -- [Ammann Manuel](#) , [Verhofen Michael](#)

Course information

Course prerequisites

MBF students:

The course is compulsory for MBF students. **It is highly recommended that students take this course for credit during their first semester in the program.**

Visiting students:

This course is not suitable to bachelor students without fundamental knowledge in finance and statistics.

Course content

The objective of this course is to provide students with an advanced introduction to modern finance theory. The course focuses on fixed income, derivatives, portfolio theory, and market equilibrium. Having completed this course, students will know the most important concepts of financial theory and be able to solve problems in this area independently.

Course structure

Lectures and problem sets on a weekly basis. For more detailed information, please refer to the syllabus.



Course literature

The course material can be downloaded from StudyNet.

The following book is recommended as complementary reading:
Bodie/Kane/Marcus: Investments, McGraw-Hill, 2014, 10th edition

Additional course information

Students are expected to study the course material independently in addition to attending the lectures. We distribute problem sets, additional exercises and solutions, and references to corresponding sections in the book.

Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination time and form

Decentral - Written examination (100%, 90 mins.)

Remark

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Examination-aid rule

Extended Closed Book



The use of aids is limited; any additional aids permitted are exhaustively listed under "Supplementary aids". Basically, the following is applicable:

- At such examinations, all the pocket calculators of the Texas Instruments TI-30 series and mono- or bilingual dictionaries (no subject-specific dictionaries) without hand-written notes are admissible. Any other pocket calculator models and any electronic dictionaries are inadmissible.
- In addition, any type of communication, as well as any electronic devices that can be programmed and are capable of communication such as notebooks, tablets, PDAs, mobile telephones and others, are inadmissible.
- Students are themselves responsible for the procurement of examination aids.

Supplementary aids

none

Examination languages

Question language: English

Answer language: English

Examination content

- 1) Introduction
- 2) Fixed Income
- 3) Derivatives
- 4) Portfolio Theory
- 5) Market Equilibrium
- 6) Market Efficiency

All material covered in class as well as the material distributed to the students (e.g. lecture notes, problem sets, practice exams) is relevant for the exam. For more detailed information, please refer to the Syllabus.

Examination relevant literature

see syllabus



Please note

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 24 August 2017
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 16 October 2017
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 06 November 2017

Please look at the fact sheet once more after these deadlines have expired.