



Course and Examination Fact Sheet: Autumn Semester 2018

5,240: Capital Market Theory

ECTS credits: 3

Overview examination/s

(binding regulations see below)

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

Attached courses

Timetable -- Language -- Lecturer

[5,240,1.00 Capital Market Theory](#) -- Englisch -- [Verhofen Michael](#)

Course information

Course prerequisites

This course is recommended for students in the 5th semester. This course requires basic statistical knowledge (e.g., normal distribution, covariance, regression).

Course content

Course objectives

The objective of this course is to provide students with an introduction to Finance. Students are expected to be interested in capital markets and quantitative methods. The course focuses on financial theory, fixed income, and modern portfolio theory. Having completed this course, students will be able to apply the most important concepts of financial theory and to solve challenging tasks in this area independently.

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

Course structure

The course takes place in the second half of the semester.

Course literature

Bodie / Kane / Marcus: Investments, 10th edition, 2014

Additional course information

For further questions: Please contact Michael Verhofen.

Examination information

Examination sub part/s

1. Examination sub part (1/1)



Examination time and form

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

Remark

Exam

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

- calculator (according to HSG regulation)

Examination languages

Question language: English

Answer language: English

Examination content

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

Examination relevant literature

Bodie / Kane / Marcus: Investments, 10th edition, 2014

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 23 August 2018
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 15 October 2018
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 05 November 2018

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