



Quantitative Finance: Financial markets

Version	2022/2
Effective from (date of when the course was developed)	12/2020

ECTS Credits	4
Level/Year	Bachelor (after 2nd year), Master and PhD students
Teaching (contact) hours	40
Total learner managed hours (incl. self-work)	104
Total hours of student learning	144

Pre-requisites	Good command of English. All classes and extracurricular activities are carried out in English.
Co-requisites	None
Alignment to graduate profiles	This course contributes to achievement of the graduate outcomes of the following qualifications: <ul style="list-style-type: none"> • Bachelor of Finance, Economics and Management • Master of Finance, Economics and Management • Graduate Diploma in Finance, Economics and Management • Diploma in Finance, Economics and Management
Course aim	The course aim is to improve the professional competencies necessary for qualified financial managers and investors in the field of financial markets and tools necessary for analyzing and making investment and financial decisions.
Indicative Course content	Introduction to Portfolio Theory and Asset Management; Diversification and Efficient Set of Risky Assets; Efficient set of risky and risk free asset; Asset Allocation: Strategic vs. Tactical Asset Allocation; Security Selection, Market Timing and Return Decomposition Analysis Time series and financial econometrics foundations. Econometric modelling using KNIME software

LEARNING OUTCOMES

On successful completion of this course students will be able to:	
1	know modern trends in financial markets
2	create a portfolio of assets according to the goals and strategies
3	use fundamental and technical analysis of financial markets
4	assess the efficiency of the portfolios (return, risk, diversification and correlation)
5	evaluate the impact of external and internal factors on assets and portfolio
6	analyze time series and make a forecast of assets value

ASSESSMENTS

Basis of assessment	Mark of 50% or more in every summative assessment
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Methods of assessment	Learning Outcomes	Pass criteria (Minimum)	% Weightings
Summative review	1	50%	20%
Portfolio – summative of practices	2,3,4,5,6	50%	80%

REQUIREMENTS FOR SUCCESSFUL COURSE COMPLETION

Requirements	Mark of 50% or more in every summative assessment
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RESULTS

Assessment results	Results for assessments are given in percentage marks
Course results	Individual assessments may cover one or more of the learning outcomes. Each summative assessment is assigned a percentage weighting. The overall percentage mark for the course is calculated by adding the weighted results for all summative assessments

LEARNING AND TEACHING

Learning and teaching approaches	Lectures, seminars and group discussions, learner managed activities
Learning and teaching resources	Textbooks, journals and library resources; use of Internet; computer software
Learner managed activities	<ul style="list-style-type: none"> • Completion of project work, set assignments/projects • Reading of course materials • Study group work • Preparation for classes • Discussions with colleagues/subject matter experts • Review application of information to project work • Practising relevant practical and technical skills/methods/techniques • Presentation and self-evaluation of project work • Gathering relevant contextual information/ issues/ideas to build knowledge of the subject