

Market finance

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| Course title - Intitulé du cours | Market finance |
| Level / Semester - Niveau /semestre | M2 / S2 |
| School - Composante | Ecole d'Economie de Toulouse |
| Teacher - Enseignant responsable | ANDRIES Marianne |
| TP Hours - Volume horaire TP | 0 |
| Course Language - Langue du cours | Anglais |
| TA and/or TP Language - Langue des TD et/ou TP | |

Teaching staff contacts - Coordonnées de l'équipe pédagogique :

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MF318

Students can make appointments by email, my preferred mean of interaction (also, see me after class)

Course's Objectives - Objectifs du cours :

This course provides an introduction to Market Finance, with both an empirical and theoretical content. Observed features in market movements are described and the theoretical approach to explain them is discussed. Tools for pricing assets in the market are provided.

Prerequisites - Pré requis :

Good knowledge of intermediate microeconomics, standard econometric, methods and basic mathematics for economists.

Practical information about the sessions - Modalités pratiques de gestion du cours :

Laptops and tablets are accepted in class

As long as they do not disturb the class, students can do as they wish (arrive late, leave early...)

Grading system - Modalités d'évaluation :

Two problem sets (15% of the final grade), final exam (85% of the final grade).

The exams include knowledge and understanding questions and a problem.

The problem sets can be discussed in teams, but each student must give their own homework.

Late homework will not be graded

Bibliography/references - Bibliographie/références :

Lecture notes and papers will be posted online.

Session planning - Planification des séances :

COURSE OUTLINE:

- Empirical description of asset markets and risks
- Introduction to asset pricing theory
- Bonds, equity and option pricing