

Incoming student mobility

UNIOS University Unit: SCHOOL OF APPLIED MATHEMATICS AND INFORMATICS

COURSES OFFERED IN FOREIGN LANGUAGE FOR ERASMUS+ INDIVIDUAL INCOMING STUDENTS

Department or Chair within the UNIOS Unit	School of Applied Mathematics and Informatics
Study program	Graduate university study programme in mathematics (Master level) Branch: <ul style="list-style-type: none"> Financial Mathematics and Statistics
Study level	Graduate (master)
Course title	Financial Markets
Course code (if any)	E004
Language of instruction	English
Brief course description	<p>Syllabus:</p> <ol style="list-style-type: none"> 1. Economy and the financial system. The role of markets in the economic system. Types of markets. Financial markets and the financial system. Types of financial markets. Dynamics of the financial system. 2. Financial assets, money and financial transactions. The creation of financial assets. Lending and borrowing in the financial system. Money as a financial asset. Types of financial transactions. 3. Interest rates in the financial system. Functions of the rate of interest in the economy. The classical theory of interest rates. The liquidity preference theory. The loanable fund theory. 4. Relationship between interest rates and security prices. Units of measurement for interest rates and security prices. Measurement of yield on a loan or security. Yield-price relationships. 5. Inflation, yield curve, duration and default risk influence on the interest rate. 6. The money market. Characteristics of the money market. The interest rates in the money market. Money market securities. 7. Bond market. Principal features of corporate bonds. Basic characteristics of corporate bonds. Yields on corporate bonds.

ERASMUS+

EU programme for education, training, youth and sport

	8. The stock market. Characteristics of stocks. Stock exchanges.
Form of teaching	
Form of assessment	The final exam is taken upon the completion of lectures and exercises and it consists of two parts, a written and an oral part. Acceptable mid-term exam scores replace the written examination. Students may influence their final grade by doing homework or preparing a seminar paper.
Number of ECTS	3
Class hours per week	2+0+1
Minimum number of students	
Period of realization	Summer semester
Lecturer	Dražen Koški