Course Syllabus

Code - Course Title	**FİN556 - Financial Modeling**
Course Type	II. SEMESTER
Laboratory + Practice	3+0
ECTS	**6.0**
Language of Instruction	Türkçe
Course Type	Required Courses
Course Instructor(s)	DOÇ. DR. ÖZLEM SAYILIR

Mode of Delivery	Face to face
Prerequisites	-
Courses Recomended	-
Recommended Resources	Financial Modelling (Simon Benninga)
Work Placement	-

Course Syllabus

Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Time Value of Money	
Week - 2		Investment Assessment	
Week - 3		Portfolio Analysis	
Week - 4		Efficient Frontier	
Week - 5		Capital Asset Pricing Model	
Week - 6		Bond Valuation	
Week - 7		Options	
Week - 8		Option Valuation	
Week - 9		Time Series Forecasting	
Week - 10		Volatility Modelling	
Week - 11		Arima Models	
Week - 12		ARCH-GARCH Models	
Week - 13		Enterprise Valuation	
Week - 14		Stock Valuation	

Learning Outcomes

#	Learning Outcome
1	Can solve time value of money problems
2	Can conduct economic analysis of investment projects
3	Can compute risk and return of portfolios
4	Can assess portfolio performance
5	Can compute value of bonds and stocks
6	Can compute payoffs and value of options
7	Can apply fundamental technics to forecast stock prices and volatility

Sustainable Development Goals

No content has been provided.

Course Theme

No content has been provided.

AKTS Workload

Activity	Duration (Hour)	Count	Workload
Teorik Derse Katılım	0	0	0
Sınıf Dışı Çalışma (Ön Hazırlık & Pekiştirme Amaçlı)	0	0	0
Ödevler	0	0	0
Proje - Rapor - Sunum Hazırlama	0	0	0
Ara Sınav Hazırlığı (sınav süresi dahil)	0	0	0
Final Sınavı Hazırlığı (sınav süresi dahil)	0	0	0
Uygulama (Laboratuvar, Müzik/Enstrüman Uygulaması, Atölye/Saha Çalışması vb.)	0	0	0
Staj Uygulaması	0	0	0
		Calculated ECTS	**0**

Assessment Method and Passing Requirements

No content has been provided.