



# UNIVERSITY OF PIRAEUS

<b>FACULTY/SCHOOL</b>	<b>School of Economics, Business and International Studies</b>		
<b>DEPARTMENT</b>	<b>Department of Economics</b>		
<b>LEVEL OF STUDY</b>	<b>Undergraduate</b>		
<b>COURSE UNIT CODE</b>	<b>OKΔEX07</b>	<b>SEMESTER</b>	<b>7</b>
<b>COURSE TITLE</b>	<b>ADVANCED TOPICS IN FINANCE</b>		
<b>WEEKLY TEACHNG HOURS</b>	<b>4</b>	<b>CREDITS (ECTS)</b>	<b>5</b>
<b>COURSE TYPE</b>	General Knowledge		
<b>PREREQUISITE COURSES</b>	-		
<b>INSTRUCTION LANGUAGE</b>	Greek	<b>ASSESSMENT LANGUAGE</b>	Greek
<b>OPEN TO ERASMUS</b>	-		
<b>LEARNING OUTCOMES</b>			
<b>LEARNING OUTCOMES</b>	In depth analysis, critical evaluation and discussion of specialized in finance. Application of statistical package.		
<b>GENERAL COMPETENCES</b>			
<b>GENERAL COMPETENCES</b>	<b>LEVEL</b>	<b>OUTCOME</b>	
	1	Advancement of knowledge: Description of main issues in theoretical and applied finance in conjunction with empirical applications	
	2	Critical evaluation: Of contemporary issues in international financial markets	
	3	Application: Use of statistical methods in financial model testing	
	4	Analysis: Combination of theoretical financial models with appropriate statistical methodologies for testing	
	5	Synthesis: Of theoretical and applied issues	
	6	Drawing conclusions: On the usefulness of alternative financial models in practice	
<b>COURSE CONTENT</b>			
<b>COURSE CONTENT</b>	<p>Theoretical and empirical asset pricing models. Issues in financial and capital markets. Banking issues, technology and financial markets.</p> <ul style="list-style-type: none"> <li>• VaR</li> <li>• Stress tests</li> <li>• Efficient markets – theory and testing</li> <li>• Garch models in finance</li> <li>• Linear and nonlinear financial models</li> <li>• Risk management</li> </ul>		
<b>USE OF ICT IN TEACHING</b>			
<b>USE OF ICT IN TEACHING</b>	eviews		
<b>COURSE DESIGN</b>			
<b>COURSE DESIGN</b>		<b>Activity/Method</b>	<b>Semester workload</b>
		Lectures	80
		Practicals	30
		Tutorials	15
		Total	125
<b>COURSE ASSESSMENT</b>			
<b>COURSE ASSESSMENT</b>	<ul style="list-style-type: none"> <li>• Exam</li> <li>• Students presentation</li> </ul>		
<b>SUGGESTED BIBLIOGRAPHY</b>			
<b>SUGGESTED BIBLIOGRAPHY</b>	<p>Suggested bibliography:</p> <ul style="list-style-type: none"> <li>• D Vasiliou and N Iriotis investment analysis and portfolio management, 2009, Rosili editions (Greek)</li> <li>• Spyrou S, 2003, Money and Capital Markets, Benos Ed. Athens (in Greek)</li> </ul> <p>Supplementary (in English):</p> <ul style="list-style-type: none"> <li>• T E Copeland and J F Weston, Financial Theory and Corporate Policy, 3rd edition, 1988, Addison Wesley Pub. Company.</li> <li>• R A Brealey and S C Myers, Principles of Corporate Finance, 14th edition, 2017, McGraw Hill</li> <li>• F. Fabozzi and F Modigliani (1996): Capital Markets. 2nd ed., Prentice Hall.</li> </ul>		