# UNIVERSITY OF PIRAEUS

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| **FACULTY/SCHOOL** | **School of Economics, Business and International Studies** | | |
| **DEPARTMENT** | **Department of Economics** | | |
| **LEVEL OF STUDY** | **Undergraduate** | | |
| **COURSE UNIT CODE** | **OKXPH06** | **SEMESTER** | **4th** |
| **COURSE TITLE** | **FINANCE II** | | |
| **WEEKLY TEACHNG HOURS** | **4** | **CREDITS (ECTS)** | **6** |
| **COURSE TYPE** | BACKGROUND | | |
| **PREREQUISITE COURSES** | - | | |
| **INSTRUCTION LANGUAGE** | Greek/English (in case of Erasmus students) | **ASSESSMENT LANGUAGE** | Greek |
| **OPEN TO ERASMUS** | - | | |

**LEARNING OUTCOMES**

- ADVANCEMENT OF KNOWLEDGE DESCRIPTION OF MAIN ISSUES IN THEORETICAL AND APPLIED FINANCE IN CONJUNCTION WITH EMPIRICAL APPLICATIONS
- CRITICAL EVALUATION OF CONTEMPORARY ISSUES IN INTERNATIONAL FINANCIAL MARKETS
- APPLICATION USE OF STATISTICAL METHODS IN FINANCIAL MODEL TESTING
- ANALYSIS COMBINATION OF THEORETICAL FINANCIAL MODELS WITH APPROPRIATE STATISTICAL METHODOLOGIES FOR TESTING
- SYNTHESIS OF THEORETICAL AND APPLIED ISSUES
- DRAWING CONCLUSIONS ON THE USEFULNESS OF ALTERNATIVE FINANCIAL MODELS IN PRACTICE

**GENERAL COMPETENCES**

CRITICAL UNDERSTANDING OF ISSUES IN INVESTMENT APPRAISSAL, FINANCIAL INVESTMENTS AND EQUILIBRIUM IN MARKETS, ASSESSMENT OF RISK AND EXPECTED RETURN, PORTFOLIO THEORY, INVESTORS' EQUILIBRIUM, CAPITAL MARKET LINE AND SEPARATION THEOREM, CAPM AND APT. IMPLICATIONS OF FINANCIAL TECHNOLOGY IN INDUSTRY.

**COURSE CONTENT**

1.Stock risk and return
2. Portfolio and risk diversification
3. Efficient portfolio frontier
4. Separation Theorem
5. Investors' equilibrium
6. CAPM
7. APT
8. Implications for financial markets
9. Fixed income.

**USE OF ICT IN TEACHING**

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**COURSE DESIGN**

| Activity/Method | Semester workload |
|---|---|
| LECTURES | 80 |
| PRACTICAL QUESTIONS | 40 |
| TUTORIALS | 30 |
| Total | 150 |

**COURSE ASSESSMENT**

FINAL EXAM, STUDENT PRESENTATIONS

**SUGGESTED BIBLIOGRAPHY**

-Suggested bibliography:

D VASILIOU AND N IRIOTIS INVESTMENT ANALYSIS AND PORTFOLIO MANAGEMENT, 2009, ROSILI EDITIONS (GREEK)

SPYROY S, 2003, MONEY AND CAPITAL MARKETS, BENOS ED. ATHENS (IN GREEK)

SUPPLEMENTARY (IN ENGLISH)

T E Copeland and J F Weston, Financial Theory and Corporate Policy, 3rd edition, 1988, Addison Wesley Pub. Company.

R A Brealey and S C Myers, Principles of Corporate Finance, 14th edition, 2017, McGraw Hill

F. Fabozzi and F Modigliani (1996): Capital Markets. 2nd ed., Prentice Hall.