ECO423A: Financial Economics
Summer Course [Semester III]
Syllabus

Instructor: Dr. Wasim Ahmad

Lectures: MWF (16:00-18:00)

Classroom: L11

Office hours: TTh 11:00-12:00 or by appointment

Course Outline:

1. Fundamental concepts and techniques
2. Modern Portfolio theory
3. Market efficiency
4. The capital asset pricing model
5. Factor Models
6. Asset Valuation: Basic Bond and Stock Valuation Models
7. Financial Derivatives
8. Commodity derivatives

Textbooks and course materials:

- Wijst Der Van Nico (2013) “Finance: A Quantitative Introduction” Cambridge University Press
- Fabozzi J Frank & Drake, Peterson Pamela (2009) “Finance – Capital Markets, Financial Management and Investment Management, John Wiley and Sons, Inc.

Grading Policy:

1. Midterm: 35%
2. Endsem: 35%
3. Assignments/Quizzes = 20%
4. Attendance: 10%

**Class participation will be in form of group activities. Each group, not exceeding five members, will be required to carry out in-class and/or take-home assignments. These assignments will be preannounced.