

Financial Markets and Instruments

Programme course

6 credits

Finansiella marknader och instrument

TPPE29

Valid from: 2017 Spring semester

Determined by

Board of Studies for Industrial
Engineering and Logistics

Date determined

2017-01-25

Main field of study

Industrial Engineering and Management

Course level

Second cycle

Advancement level

A1X

Course offered for

- Mathematics, Master's Programme
- Industrial Engineering and Management - International, M Sc in Engineering
- Industrial Engineering and Management, M Sc in Engineering
- Applied Physics and Electrical Engineering - International, M Sc in Engineering
- Applied Physics and Electrical Engineering, M Sc in Engineering

Entry requirements

Note: Admission requirements for non-programme students usually also include admission requirements for the programme and threshold requirements for progression within the programme, or corresponding.

Prerequisites

Basic knowledge in accounting, capital budgeting, probability theory and statistics

Intended learning outcomes

After the course the student is expected: to

- show knowledge about how important financial markets are organized
- to have knowledge about different types av market participants
- describe the characteristics of different financial securities
- to know how to use basic valuation methods for stocks, bonds, and derivative securities

Course content

For stock-, credit-, foreign exchange- and derivatives markets:

- organisation of marketplaces and trading
- actors
- securities and valuation models

Teaching and working methods

The course is organized in lectures and seminars. The seminars are used for two compulsory assignments concerning (i) interest rate instruments, and (ii) binomial option pricing.

Examination

UPG1	Assignments	2 credits	U, G
TEN2	Written examination	4 credits	U, 3, 4, 5

Grades

Four-grade scale, LiU, U, 3, 4, 5

Other information

Financial Risk Management, Financial Valuation Methodology, Portfolio Management, Financial Optimisation

Department

Institutionen för ekonomisk och industriell utveckling

Director of Studies or equivalent

Fredrik Persson

Examiner

Jörgen Blomvall

Education components

Preliminary scheduled hours: 28 h

Recommended self-study hours: 132 h

Course literature

Additional literature

Books

Madura, Jeff, Madura, Jeff, (2012) *Financial institutions & markets*

ISBN: 9780538482172, 0538482176

Andover, Hampshire : South-Western, Cengage Learning, 2012.

Common rules

Regulations (apply to LiU in its entirety)

The university is a government agency whose operations are regulated by legislation and ordinances, which include the Higher Education Act and the Higher Education Ordinance. In addition to legislation and ordinances, operations are subject to several policy documents. The Linköping University rule book collects currently valid decisions of a regulatory nature taken by the university board, the vice-chancellor and faculty/department boards.

LiU's rule book for education at first-cycle and second-cycle levels is available at http://stydokument.liu.se/Regelsamling/Innehall/Utbildning_pa_grund-_och_avancerad_niva.