

VORSTELLUNG VON GRUNDLAGENMODUL, FINANCE C UND FINANCE D

Chair of Banking & Finance
presented by Artem Dyachenko

University of Trier

October 22, 2018

Outline

TEAM

ÜBERBLICK VOM ANGEBOT

GRUNDLAGENMODUL = METHODEN DER BWL

FINANCE C

FINANCE D

SKILLS

TEAM: INHABER DER PROFESSUR

Marc Oliver Rieger:

- ▶ E-Mail: mrieger@uni-trier.de
- ▶ Forschungssemester Winter 2018/19
- ▶ 2001 Promotion in Mathematik in Leipzig
- ▶ 2001-2003 Carnegie Mellon University, Pittsburgh
- ▶ 2003-2004 Scuola Normale Superiore, Pisa
- ▶ 2004-2010 Universität Zürich (u.a. auch ETHZ, Bielefeld)
- ▶ Forschungsschwerpunkte:
 - ▶ Behavioral & Cultural Finance
 - ▶ Structured Products

TEAM: WISSENSCHAFTLICHE MITARBEITER/ PHD STUDENTS

- ▶ Artem Dyachenko, dyachenko@uni-trier.de
Forschungsschwerpunkte:
 - ▶ Asset Pricing
 - ▶ Derivatives, Structured Products

- ▶ Masoud Yousefi, masoud@uni-trier.de
Forschungsschwerpunkte:
 - ▶ Financial Markets
 - ▶ Corporate Finance

- ▶ Thuy Phan, phanthuy@ueh.edu.vn
Forschungsschwerpunkte:
 - ▶ Behavioral Finance

TEAM: SEKRETARIAT

Bei organisatorischen Fragen:

- ▶ Frau Hilgers, carolina.hilgers@uni-trier.de
- ▶ Frau Press, p.press@uni-trier.de

Unsere Webseite: www.banking-finance.uni-trier.de

MASTER VERANSTALTUNGEN

Winter 2018/19:

- ▶ Advanced Microeconomics Part II: Game Theory (Teil des Grundlagenmoduls/Methoden der BWL)
Sprache: Englisch
- ▶ Finance C = Financial Mathematics + Derivatives,
Sprache: Englisch

Sommer 2019:

- ▶ Finance D = Decision Theory + Behavioral Finance,
Sprache: Englisch

GRUNDLAGENMODUL

KLAUSURVORLEISTUNG:

1. Mathe Test
2. Statistik

GRUNDLAGENMODUL:

1. BWL Grundlagen (u.a.Rechnungswesen), Prof. Richter/ Prof. Wolz
2. Advanced Microeconomics Part II: Game Theory, Prof. Jirjahn (Vertretung Prof. Rieger)
3. Klausur:

Klausur = 50% BWL Grundlagen (Richter/Wolz)+
+ 50% Advanced Microeconomics

Genaue Termine auf Porta bzw. Lehrstuhl Homepage

MATHE TEST (VORLEISTUNG FÜR GRUNDLAGENMODUL KLAUSUR)

MATHE - TEST:

- ▶ Inhalte werden in vielen Vorlesungen vorausgesetzt
- ▶ Time: Freitag, 26.10.2018, 08.30-09.30h
- ▶ Dauer: 08.30 - 09.30h
- ▶ Ort: HS 2
- ▶ Nicht programmierbare Taschenrechner sind erlaubt
- ▶ Musteraufgaben: www.banking-finance.uni-trier.de ⇒
Aktuelles ⇒ Musteraufgaben Mathetest

STATISTIK (VORLEISTUNG FÜR GRUNDLAGENMODUL KLAUSUR)

STATISTIK:

- ▶ Inhalte werden in fast allen Forschungsprojekten und für viele Masterarbeiten vorausgesetzt
- ▶ Unterrichtet von: Dr Fisch
- ▶ Time: Freitags, 26.10.2018 - 21.12.2018, 14.00 - 18.00h
(Ausfalltermin: 02.11.2018) in HS 7
- ▶ Abschlusstest im Januar

ADVANCED MICROECONOMICS PART II: GAME THEORY

COURSE CONTENT:

- ▶ Nash Equilibrium
- ▶ Dominated Strategies
- ▶ Duopoly
- ▶ Bargaining
- ▶ Bayesian Games

LITERATURE:

- ▶ Gibbons, R. 1992, "A Primer in Game Theory", Pearson
- ▶ Gintis, H. 2009, "Game Theory Evolving", 2nd edition, Princeton University Press
- ▶ Muthoo, Abhinav. 1999. "Bargaining Theory with Applications", Cambridge University Press.

ADVANCED MICROECONOMICS PART II: GAME THEORY

CLASS TIME:

- ▶ Thursday 12-14 in HS 5

FIRST CLASS:

- ▶ 08.11.2018

FINANCE C = FINANCIAL MATH + DERIVATIVES

COURSE TEAM:

- ▶ Dr Christoph Belak (Mathematics)
- ▶ Dr Sebastian Geissel (Finance, Vertretung Prof. Rieger)
- ▶ Artem Dyachenko (Tutorial)

COURSE TIME & PLACE:

- ▶ Die erste Veranstaltung: Mittwoch, 24. Oktober, 10.15 - 11.45h in HS 12 und 14.15 - 15.45h in HS 5.
- ▶ Zwei Vorlesungen und ein Tutorium pro Woche
- ▶ Webseite für die Veranstaltung:
<http://belak.ch/finance-c-2018/>

FINANCE C = FINANCIAL MATH + DERIVATIVES

CONTENTS:

1. General Background on Derivative Markets
2. Fundamental Mathematical Concepts
3. Stochastic Financial Market Model
4. Risk-Neutral Valuation
5. Portfolio Optimization
6. Options and the Stock Market
7. Interest Rates and Futures
8. Swaps and FX Products
9. Credit Risk and Credit Derivatives
10. Practitioner Talks

FINANCE C = FINANCIAL MATH + DERIVATIVES

LITERATURE:

- ▶ Mathematics part: lecture notes
- ▶ Finance part: “Options, Futures and Other Derivatives”, John C. Hull, 9th Global Edition, Pearson

Finance D = Decision Theory + Behavioral Finance

CENTRAL QUESTIONS:

- ▶ How do people make decisions, in particular, financial decisions?
- ▶ In the financial markets, how does the observed behavior differ from the optimal, theoretical one?

CONTENTS:

- ▶ Prospect theory
- ▶ Cumulative prospect theory
- ▶ Behavioral preferences and their effects on financial markets
- ▶ Herding behavior
- ▶ Behavioral biases and investment decisions

LITERATURE:

- ▶ lecture slides
- ▶ papers

SKILLS

THEORETICAL SKILLS:

- ▶ Calculus (differentiate, integrate, maximize,...)
- ▶ Linear algebra (vectors, matrices,...)
- ▶ Econometrics/Statistics (regression,...)

PRACTICAL SKILLS:

- ▶ programming languages (Python, R, Matlab,...) OR
- ▶ statistical software (Stata, Eviews,...)