

Marchés financiers



En bref

- > **Langues d'enseignement:** Anglais
- > **Méthodes d'enseignement:** En présence
- > **Ouvert aux étudiants en échange:** Oui

Présentation

Objectifs

This course provides a detailed overview of various financial markets by focusing on different financial instruments and market participants trading them. We will explore traditional investments (e.g., equities, bonds) and also derivative products (e.g., futures, forwards and options) from the perspective of investors. The course also covers with less detail the issues related to market efficiency and behavioural finance.

Heures d'enseignement

CM	Cours Magistral	15h
TD	Travaux Dirigés	9h

Pré-requis obligatoires

Good knowledge in elementary algebra and financial mathematics

Plan du cours

Topic 1 : Course overview & introduction to financial markets

Topic 2 : Interest rates, debt securities and debt markets

Topic 3 : Equities and equity markets

Topic 4 : Risk, diversification and optimal portfolio

Topic 5 : Derivatives (if time permits)

An investment game on the virtual financial market will be organized in parallel with the lectures.

Informations complémentaires

Responsable du cours : Haina DING

Compétences visées

A good understanding of the organization and trading mechanisms of main financial markets (equities, bonds, derivatives).

Application of the basic principles of asset valuation and the optimal portfolio theory.

Basic techniques of investment in financial markets.

Bibliographie

Students may use the books listed below as references, however, the main building blocks are the lecture slides and other required materials, which will be made available via Moodle.

* Brealey, Myers & Allen, Principles of Corporate Finance,(10th edition), MacGrawHill.

* Financial Markets and Institutions, global edition, by Frederic S. Mishkin and Stanley G. Eakins; Pearson 2018.

Infos pratiques

Lieux

➤ [Annecy-le-Vieux \(74\)](#)

Campus

➤ [Annecy / campus d'Annecy-le-Vieux](#)