

**COURSE DATA****Data Subject**

Code	35856
Name	Quantitative techniques in finance
Cycle	Grade
ECTS Credits	4.5
Academic year	2018 - 2019

Study (s)

Degree	Center	Acad. year	Period
1313 - Degree in Business Management and Administration	Faculty of Economics	4	First term

Subject-matter

Degree	Subject-matter	Character
1313 - Degree in Business Management and Administration	33 - Quantitative techniques in finance	Optional

Coordination

Name	Department
PEIRO GIMENEZ, AMADO	10 - Economic Analysis

SUMMARY

English version is not available

PREVIOUS KNOWLEDGE**Relationship to other subjects of the same degree**

There are no specified enrollment restrictions with other subjects of the curriculum.



Other requirements

Estadística y econometría básica o intermedia.

OUTCOMES

1313 - Degree in Business Management and Administration

- Demonstrate capacity for analysis and synthesis.
- Be able to use English in a professional environment.
- Be able to analyse and search for information from different sources.
- Be able to solve problems.
- Have critical and self-critical capacity.
- Show motivation for quality.
- Be able to understand and use the different quantitative and qualitative methods to reason analytically, evaluate results and predict economic and financial parameters.
- Be able to apply analytical and mathematical methods for the analysis of economic and business problems.
- Be able to express oneself in formal, graphic and symbolic languages.

LEARNING OUTCOMES

English version is not available

DESCRIPTION OF CONTENTS

1. Financial variables. Returns

2. Present value

3. Statistical properties of financial returns

4. Financial portfolios

**5. Introduction to time series analysis****6. Efficient markets****WORKLOAD**

ACTIVITY	Hours	% To be attended
Theory classes	30,00	100
Classroom practices	15,00	100
Study and independent work	30,00	0
Readings supplementary material	15,00	0
Preparing lectures	10,00	0
Preparation of practical classes and problem	12,50	0
TOTAL	112,50	

TEACHING METHODOLOGY**English version is not available****EVALUATION**

Final exam: 70%

Homework, exercises, partial tests, class participation: 30%

REFERENCES**Basic**

- Campvell, J. Y., Lo, A. L., MacKinlay, A.C. (1997), The econometrics of financial markets, Princeton University Press
- Ruppert, D. (2004), Statistics and finance: An introduction, Springer Verlag
- Tsay, R. S. (2005), Analysis of financial time series, John Wiley and Sons



- Brealey, R., Myers, S. y Allen, F., Principios de finanzas corporativas, McGraw-Hill, 9a ed., 2010

