Syllabus Winter Term 2022-23
Prof. Dr. Michael Feucht

Subject:	Financial Market Decisions
Study Group:	IBF1
Language:	English
Lecture hours:	Mondays face-to-face, 2 pm to 5 pm, room # W2.19
	Wednesdays mostly online, 8 am to 9.30 am (Exercises in R) - Zoom Meeting-ID: 964 2561 2661 Password: 363091
	https://hs-augsburg.zoom.us/j/96425612661?pwd=YXlCbklpUGFCMUx4OUtUSmNaYzNXQT09
Grade:	* Written exam: 100%
	* Bonus Points: Seminar Paper (up to 30% towards exam)
	* Bonus Points: DataCamp courses 20% (each course counts 2%, first week courses 1%)

Date	Topic	DataCamp Assignment (recommended weeks to work on these)	Hours
05.10.2022 (in room # W2.11)	Organisation of the course - getting started Research Methods - How to research and write a scientific paper		2
10-Oct-2022	1. Introduction to Decision Theory and Irrational Behavior	Course "Introduction to R" Course "Intermediate R" Course "Introduction to the Tidyverse"	4
12-Oct-2022	Online: Introduction to R - First Steps		2
17-Oct-2022	2. Modelling Risk and Uncertainty - Model Risk 3. Term Structure of Interest Rates, Forward Contracts and Futures	Course "Introduction to R for Finance" Course "Intermediate R for Finance" Course "Importing and Managing Financial Data in R"	4
24-Oct-2022	4. Fixed-interest Securities I: Duration	Course "Bond Valuation and Analysis in R"	4
26-Oct-2022	Online: How to Upload and Visualize Market Data in R	Course "Manipulating Time Series Data with xts and zoo in R" Course "Case Studies: Manipulating Time Series Data in R" xts Cheat Sheet	2
31-Oct-2022	5. Fixed-interest Securities II: Convexity	Course "Introduction to Portfolio Analysis in R" Course "Intermediate Portfolio Analysis in R"	4
2-Nov-2022	Online: Stock Market Returns in R - Calculation		2
7-Nov-2022	6. Mean-Variance-Theory	Course "Quantitative Risk Management in R"	
9-Oct-2022	Online: Distribution of Stock Market Returns in R		2
14-Nov-2022	7. Market Equilibrium I: CAPM		4
16-Nov-2022	Online: Fitting a normal or student-t Distribution in R		2
21-Nov-2022	8. Market Equilibrium II: APT 9. Modelling Equity, Debt, Currency and Commodity Markets		4
28-Nov-2022	No class (International Week LAPIN AMK, Rovaniemi, Finland)		
30-Nov-2022	No class		
5-Dec-2022	10. Option Pricing: Binomial Model and Black-Scholes-Model		4
7-Dec-2022	Online: Forecasting in R		2
12-Dec-2022	11. Value-at-Risk and Expected Shortfall		4
19-Dec-2022	Semester Project Presentations		4
21-Dec-2022	Written exam		2
26-Dec-2022	Christmas Break		
28-Dec-2022	Christmas Break		
2-Jan-2023	Christmas Break		
4-Jan-2023	Christmas Break		
15-Jan-2023	Due date for Data Camp Assignments		
			50

Due date for semester papers and presentation slides	
Presentation slides:	December 18th, 2022 (midnight)
Seminar paper:	December 23rd, 2022 (midnight)

Teaching Load	4 SWS
Student Workload	6 ECTS credits corresponds to 180 hours (including assignments)