COURSE RECORD

Code	**BA 431**
Name	**Financial Modeling**
Hour per week	3 (3+0)
Credit	3
ECTS	5
Level/Year	Undergraduate/3-4
Type	Elective
Prerequisites	BA 207
Description	This course covers some introductory numerical methods, which model financial assets' and their derivatives pricing, enterprise valuation and risk management. Students are encouraged to analyze and check their financial ideas in a computational environment during the lecture sessions. Students are expected to gain confidence in their ability to apply computational methods for any their own financial decision-making process.
Objectives	Outlining the essentials of portfolio model. Applying computational methods for financial decision-making processes.
Learning Outcomes	*By the end of the course, the student will be able to* LO1. Compare different portfolios at different risk levels. LO2. Determine evaluation criteria for portfolio performance. LO3. Measure risk of assets and hedging strategies. LO4. Apply spreadsheet formulas for portfolio management.

CONTRIBUTION TO PROGRAMME OUTCOMES*

	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10
LO1	5	5	2	0	1	2	0	1	2	4
LO2	5	4	2	0	1	2	0	1	2	4
LO3	5	5	2	0	1	2	0	1	2	4
LO4	5	5	1	0	3	2	0	1	2	4

* Contribution Level: 0: None, 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

CONTRIBUTION TO INSTITUTIONAL LEARNING OUTCOMES*

	ILO1	ILO2	ILO3	ILO4	ILO5	ILO6	ILO7
LO1	4	4	3	2	3	3	3
LO2	4	4	3	2	3	3	3
LO3	4	4	3	3	3	3	4
LO4	5	5	4	3	4	4	4

* Contribution Level: 0: None, 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

COURSE CONTENT DETAILS

Topics	**Outcomes**
Introduction and Excel functions	LO4
Portfolio Models	LO2
Variance-Covariance Matrix	LO1
SML and Measuring Porftolio Performance	LO1, LO3
Bonds Market Revisited and Duration-1	LO3, LO4
Immunization	LO1, LO2
Term Structure	LO1, LO3

DERS BİLGİLERİ

Kodu	**BA 431**
İsmi	**Finansal Modelleme**
Haftalık Saati	3 (3+0)
Kredi	3
AKTS	5
Seviye/Yıl	Lisans /3-4
Dersin Dili	İngilizce
Tip	Seçmeli
Ön Şart	BA 207
İçerik	Bu ders, finansal varlıkların ve türevlerinin fiyatlamasının, kurumsal değerlemenin ve risk yönetimini modelleyen giriş seviyesi sayısal metotları kapsar. Öğrenciler ders sırasında finansal fikirlerini bilgisayar ortamında değerlendirmesi ve kontrol etmesi teşvik edilir. Öğrencilerin bu ders ile finansal karar verme sürecinde kendilerine ait sayısal analiz yapma yetisini kazanmaları beklenir.