

**COURSE RECORD**

Code	<b>BA 431</b>
Name	<b>Financial Modeling</b>
Hour per week	3 (3+0)
Credit	3
ECTS	5
Level/Year	Undergraduate / 4
Semester	Fall
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	Provide the essentials of portfolio model Apply computational methods for financial decision-making processes.
Learning Outcomes	<i>By the end of the course, the student will be able to</i>  L01. Compare different portfolios at different risk levels L02. Determine evaluation criteria for portfolio performance L03. Measure risk of assets and hedging strategies L04. Execute spreadsheet formulas for portfolio management

**CONTRIBUTION TO PROGRAMME OUTCOMES\***

	P01	P02	P03	P04	P05	P06	P07	P08	P09	P010
L01	5	5	2	0	1	2	0	1	2	4
L02	5	4	2	0	1	2	0	1	2	4
L03	5	5	2	0	1	2	0	1	2	4
L04	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

**COURSE CONTENT DETAILS**

<b>Topics</b>	<b>Outcomes</b>
Introduction and Excel functions	L04
Portfolio Models	L02
Variance-Covariance Matrix	L01
SML and Measuring Portfolio Performance	L01, L03
Bonds Market Revisited and Duration-1	L03, L04
Immunitization	L01, L02
Term Structure	L01, L03

**DERS BİLGİLERİ**

Kodu	<b>BA 431</b>
İsmi	<b>Finansal Modelleme</b>
Haftalık Saati	3 (3+0)
Kredi	3
AKTS	5
Seviye/Yıl	Lisans / 4
Dönem	Güz
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.