

Licence Économie et gestion Finance de marché

Responsable	Descriptions	Informations
	Code : BEG6V33A	Composante : Faculté d'Économie et de Gestion
	Nature :	Nombre de crédits :
	Domaines : Droit, Économie, Gestion	

LANGUE(S) D'ENSEIGNEMENT

Anglais

CONTENU

1. No textbook, Class Notes and lots of graphs... taking notes and asking questions ESSENTIAL
2. We will learn key vocabulary, concepts and the applications of financial theory used by Investors, Asset Managers & Traders
3. We will explore the history of Financial Engineering, when and why some financial products were created
4. We use topics/events "LIVE/en Direct" to appreciate theory and application
5. You will learn what a short sale is, why this is done (GameStop case study Feb 2021)
6. We will learn about Volatility (normal distributions) and "price path"
7. We will explore how and why the GFC (Great Financial Crisis) happened 2008/9
8. We will build a synthetic instrument following the example of pre-IPO Alibaba
9. You will learn the rules that investors and traders follow to keep their jobs...
10. You will see how financial innovation is alive in real time and global
11. We will explore Crypto, + NFTs
12. We will "see live" how I manage risk and risk regimes "I live by"
13. We will review past exam questions so that there are NO surprises

COMPÉTENCES À ACQUÉRIR

The course is designed to teach students to

- Understand and measure risk (PnL) and VaR
- Understand how traders and portfolio managers find "ideas" both Long and Short
- Appreciate how Macroeconomic environments change and the effect this has on "risk regimes" (eg. central bank tightening, raising or loosening rates or increase/decrease in volatility)
- We always use real world examples to teach the material; there is no textbook; students take notes
- There are two quizzes (10pct ea.) and one final exam 80%
- You will become financially literate, and understand how to save and invest and trade

BIBLIOGRAPHIE, LECTURES RECOMMANDÉES

- <https://www.investopedia.com/>
- <https://www.cnbc.com/world/?region=world>
- Podcasts, I will assign them
- Wall Street Research (I will share examples with you)
- Please begin to follow global markets (the News and price movement related to these Equity indices): CAC40, S&P, Nasdaq, DJIA, SHCOMP, Crypto, US 10Y, put them on your phone or computer...

VOLUME HORAIRE

- Volume total: 36 heures
- Cours magistraux: 24 heures
- Travaux dirigés: 12 heures

CODES APOGÉE

- BEG615A [ELP]

M3C

Aucune donnée M3C trouvée

POUR PLUS D'INFORMATIONS

[Aller sur le site de l'offre de formation...](#)



Dernière modification le 21/07/2023