

Master Finance

Finance internationale

Responsable	Descriptions	Informations
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LANGUE(S) D'ENSEIGNEMENT

Français

CONTENU

Objectifs :

- Knowing the main features of the global financial system
- Understanding currency risks
- Knowing how to hedge/speculate on currency risks
- Learning the main forecasting approaches

Plan du cours détaillé :

1. Global Financial Supervision Architecture
2. Foreign Exchange Markets
3. Forward Market and Transaction Exchange Risk
4. Balance of Payments
5. Exchange rate Systems and Optimum Currency Areas
6. Interest Rate Parity
7. Speculation and Risk in the Foreign Exchange Market
8. Purchasing Power Parity and Real Exchange Rates
9. Measuring and Managing Real Exchange Risk
10. Exchange Rate Determination and Forecasting

- Carmen M. Reinhart & Kenneth S. Rogoff, 2008. "This Time is Different: A Panoramic View of Eight Centuries of Financial Crises", NBER Working Papers 13882

PRÉ-REQUIS OBLIGATOIRES

- Introduction à la finance

PRÉREQUIS RECOMMANDÉS

- Statistiques.

VOLUME HORAIRE

- Volume total: 24 heures
- Cours magistraux: 24 heures

CODES APOGÉE

- BFIA01B [ELP]

M3C

Aucune donnée M3C trouvée

POUR PLUS D'INFORMATIONS

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

COMPÉTENCES À ACQUÉRIR

- Managing currency risks
- Developing/understanding exchange rate forecasting tools

MODALITÉS D'ORGANISATION

Cours en français avec supports en anglais.

Cours magistraux en auditoire avec recommandations de lecture hebdomadaire.

BIBLIOGRAPHIE, LECTURES RECOMMANDÉES

- **International Finance Management, 2nd edition, Bekaert and Hodrick, Pearson, 2012, Chapters 2-10**
- International Economics, 9th edition, Krugman, Obstfeld and Melitz, Pearson, 2011
- Economics of Monetary Union, 9th edition, De Grauwe, P., Oxford University Press, 2012
- Exchange Rate Economics: Theories and Evidence, MacDonald, R., Routledge, 2009
- Chinn M., "Macro Approaches to Foreign Exchange Determination", WP La Follette School, 2011-013



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