Module Handbook

Course WIW-FE-DFM-K-7

Dynamics of Financial Markets (3V, 4.5 LP)

Course Type

SWS	Type	Course Form	CP (Effort)	Presence-Time / Self-Study	
3	V	Lecture	4.5 CP	45 h	90 h
(3V)			**4.5 CP**	**45 h**	**90 h**

Basedata

SWS	3V
CP, Effort	4.5 CP = 135 h
Position of the semester	1 Sem. in SuSe
Level	[7] Master (Advanced)
Language	[EN] English
Lecturers	Wenzelburger, Jan, Prof. Dr. (PROF | DEPT: WIW)
Area of study	[WIW-FE] Macroeconomics
Additional informations	Informations about the course
Livecycle-State	[NORM] Active

Contents

Based on traditional concepts in finance, this module develops a dynamical-systems approach to financial markets that explains prices and allocations as the result of heterogeneous interacting agents.

Topics:

- Mean-Variance-Analysis (Efficient Portfolios, Two-Fund-Separation, CAPM model)

- Dynamic model of the financial market with heterogeneous agents
- Development of prices, portfolios and market shares in this model
- Option prices

Literature

Lecture notes

Requirements for attendance (informal)

None

Requirements for attendance (formal)

None

References to Course [WIW-FE-DFM-K-7]

Module	Name	Context	
[WIW-FE-DFM-M-7]	Dynamics of Financial Markets	P: Obligatory	3V, 4.5 LP