

## Course Descriptions NonDegree 2016-2017

|   |   |          |          |     |                    |     |     |     |
|---|---|----------|----------|-----|--------------------|-----|-----|-----|
| Course Title  | Financial Markets (EFR)   |          |          |     |                    |     |     |     |
| Course Code   | EBC4077   |          |          |     |                    |     |     |     |
| ECTS Credits  | 6,5   |          |          |     |                    |     |     |     |
| Assessment  | Whole/Half Grades   |          |          |     |                    |     |     |     |
| Period  | Period  | Start    | End      | Mon | Tue                | Wed | Thu | Fri |
|   | 4   | 6-2-2017 | 7-4-2017 |     | X                  |     | X   |     |
| Level   | Advanced  |          |          |     |                    |     |     |     |
| Coordinator   | Jaap Bos For more information:j.bos@maastrichtuniversity.nl   |          |          |     |                    |     |     |     |
| Language of instruction   | English   |          |          |     |                    |     |     |     |
| Goals   | This course provides a more formal background to price fluctuations on financial markets, portfolio management and the notion of risk.  |          |          |     |                    |     |     |     |
| Description   | This course provides an introduction to research in Financial Economics. We discuss the most exiting research applications and insights that have emerged over the last decades. Topics range from financial markets, asset pricing, portfolio management and derivatives to corporate finance. In addition, a variety of faculty members of the Finance department will host sessions sharing their specific research expertise with you.  |          |          |     |                    |     |     |     |
| Literature  | <ul style="list-style-type: none"><li>•Freixas, X and J-C. Rochet (1998). Microeconomics of Banking, Cambridge, Massachusetts, USA: MIT Press;</li><li>•Boot, A.W. and A.V. Thakor (1997), "Financial System Architecture," The Review of Financial Studies,10 (3), 693-733.</li><li>•Dewatripont, Mathias and Jean Tirole (1995). The Prudential Regulation of Banks. Cambridge, Massachusetts, USA: MIT Press.</li><li>•Krszner, Randall S. and Philip E. Strahan (2014). Regulation and Deregulation of the U.S. Banking Industry: Causes, Consequences, and Implications for the Future, Chapter in NBER book Economic Regulation and Its Reform: What Have We Learned?, Nancy L. Rose, editor (p. 485 - 543). Available at: <a href="http://www.nber.org/chapters/c12571">http://www.nber.org/chapters/c12571</a>.</li><li>•Dewatripont, Mathias and Jean Tirole (2012). 'Macroeconomic Shocks and Banking Regulation,' Journal of Money, Credit and Banking, Volume 44, Issue Supplement s2, pages 237–254.</li></ul> |          |          |     |                    |     |     |     |
| Prerequisites   | only for Research Master and Phd students   |          |          |     |                    |     |     |     |
| Teaching methods  | PBL / Presentation  |          |          |     |                    |     |     |     |
| Assessment methods  | Written Exam  |          |          |     |                    |     |     |     |
| Evaluation in previous academic year                            | For the complete evaluation of this course please click <a href="http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM">http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM</a>   |          |          |     |                    |     |     |     |
| This course belongs to the following programme / specialisation | Master Business Research  |          |          |     | Free Electives     |     |     |     |
|   | Master Business Research Track OR   |          |          |     | Free Electives     |     |     |     |
|   | Master Economic and Financial Research  |          |          |     | Compulsory Courses |     |     |     |
|   | SBE Non Degree Courses  |          |          |     | Master Courses     |     |     |     |