



Teaching Guide

Identifying Data				
Subject (*)	Asset Pricing	Code	2023/24 611532021	
Study programme	Máster Universitario en Economía			
Descriptors				
Cycle	Period	Year	Type	Credits
Official Master's Degree	2nd four-month period	First	Optional	3
Language	SpanishGalician			
Teaching method	Face-to-face			
Prerequisites				
Department	Departamento profesorado máster			
Coordinador	Reboredo Nogueira, Juan Carlos	E-mail	juan.carlos.reboredo@col.udc.es	
Lecturers	Reboredo Nogueira, Juan Carlos	E-mail		
Web	www.usc.gal/gl/estudos/masteres/ciencias-sociais-xuridicas/master-universitario-economia			
General description	<p>Entender os fundamentos dá valoración de activos financeiros utilizando os conceptos de arbitraje e equilibrio nun contexto estático e dinámico.</p> <p>Analizar o valor temporal do diñeiro e estimar a curva cupón cero utilizando distintos métodos de aproximación. Estudar as decisións de investimento nun contexto de incerteza e as súas implicacións e limitacións en termos de deseño de carteiras de investimento e valoración de activos. Analizar os fundamentos dá valoración de activos nun contexto intertemporal.</p> <p>Entender o efecto que teñen diferentes estruturas de mercado sobre os prezos, profundidade e liquidez dos activos financeiros.</p>			

Study programme competences

Code	Study programme competences

Learning outcomes

Learning outcomes	Study programme competences

Contents

Topic	Sub-topic

Planning

Methodologies / tests	Competencies	Ordinary class hours	Student?s personal work hours	Total hours
Personalized attention		0		0

(*)The information in the planning table is for guidance only and does not take into account the heterogeneity of the students.

Methodologies

Methodologies	Description

Personalized attention

Methodologies	Description

Assessment

Methodologies	Competencies	Description	Qualification

Assessment comments

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Sources of information	
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Basic	
Complementary	

Recommendations	
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Subjects that it is recommended to have taken before
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Subjects that are recommended to be taken simultaneously
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Subjects that continue the syllabus

Other comments

(*)The teaching guide is the document in which the URV publishes the information about all its courses. It is a public document and cannot be modified. Only in exceptional cases can it be revised by the competent agent or duly revised so that it is in line with current legislation.