



Teaching Guide

Identifying Data				
Subject (*)			Code	2020/21
Asset Pricing			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				
Teaching method				
Face-to-face				
Prerequisites				
Department				
Departamento profesorado máster				
Coordinador		E-mail		
Lecturers		E-mail		
Web		www.usc.gal/gl/centros/ecoadde/materia.html?materia=144269		
General description		Entender os fundamentos da valoración de activos financeiros utilizando os conceptos de arbitraje e equilibrio nun contexto estático e dinámico. 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 da valoración de activos nun contexto intertemporal. Entender o efecto que teñen diferentes estruturas de mercado sobre os prezos, profundidade e liquidez dos activos financeiros.		
Contingency plan		1. Modifications to the contents 2. Methodologies *Teaching methodologies that are maintained *Teaching methodologies that are modified 3. Mechanisms for personalized attention to students 4. Modifications in the evaluation *Evaluation observations: 5. Modifications to the bibliography or webgraphy		

Study programme competences

Code	Study programme competences
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Learning outcomes

Learning outcomes	Study programme competences
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Contents

Topic	Sub-topic
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Planning

Methodologies / tests	Competencies	Ordinary class hours	Student's personal work hours	Total hours
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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

Sources of information	
Basic	
Complementary	

Recommendations
Subjects that it is recommended to have taken before
Subjects that are recommended to be taken simultaneously
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.
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