



## Economics of Financial Markets | ECP77154

Year	1
ECTS Credits	5
Contact Hours	10 hours of lectures and 5 hours of tutorials
Pre-Requisite	Nil
Semester	2
Module Leader and Lecturer	Professor Paul Scanlon
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### Module Outline:

Topics covered include:

1. Introduction to Asset Pricing Models and empirical testing
2. The equity premium and other asset pricing anomalies
3. The Bond Market
4. International Finance

Teaching methods include:

- Lectures
- Tutorials and weekly problem sets
- Prescribed readings
- Critical analysis of current research

### Module Learning Outcomes:

On completion of the module, students will be able to:

1. Use asset pricing models to examine the dynamics of financial markets.
2. Think independently about the sources of asset pricing anomalies.
3. Appraise rigorously the performance of portfolio managers and communicate their analysis effectively.
4. Apply financial theories in an international context.

### Assessment:

Assessment comprises 50% continuous assessment and a 50% final exam.

Reassessment comprises a supplemental exam worth 100%.

### Recommended Reading List:

Nil provided