



School of Economics and Management

## **NEKP82, Economics: Topics in Financial Economics, 7.5 credits**

*Nationalekonomi: Teman i finansiell ekonomi, 7,5 högskolepoäng*  
Second Cycle / Avancerad nivå

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### **Details of approval**

The syllabus was approved by The Board of the Department of Economics on 2011-06-07 to be valid from 2011-06-07, autumn semester 2011.

### **General Information**

This is a single subject master course in economics. The course is mandatory in the second year of the Master Programme in Finance and optional within a number of other master programmes at Lund University.

*Language of instruction:* English

Teaching is in English. (Teaching may be in Swedish if all registered students have a good knowledge of Swedish).

*Main field of studies*

Economics

*Depth of study relative to the degree requirements*

A1N, Second cycle, has only first-cycle course/s as entry requirements

### **Learning outcomes**

#### **Knowledge and understanding**

Students shall have developed

- a deep understanding of a range of selected theoretical and empirical topics in financial economics,
- an ability to understand advanced academic research in the selected topics and evaluate related real world problems,
- an ability to learn new and advanced concepts in financial economics,
- an ability to conduct independent analyses of advanced topics in financial economics.

### **Competence and skills**

Students shall have the ability to independently employ the methods and theories they have learnt to carry out their own analyses of real world problems. Students shall also have developed an ability to identify related problems in the real world and to incorporate adequate methods and theories to analyse these problems. Students shall have developed an ability to conduct a clear and pedagogical report of their own and others' empirical analyses.

### **Judgement and approach**

Students shall have developed an ability to pursue further studies in the selected topics and related subjects within financial economics

### **Course content**

The course covers selected topics from both theoretical and empirical models in financial economics. These topics can vary over time. The emphasis is on current research in areas such as investment management, pricing of fixed income securities and international finance. The empirical part of the course employs the Generalized Method of Moments to estimate the stochastic discount factor models of asset pricing.

No specific gender perspective is adopted in this course.

### **Course design**

1. Teaching: Tuition in the first section consists of lectures and seminars. Tuition in the second section consists of self-studies of relevant material.

### **Assessment**

1. Examination: Examination forms depend on selected topics and may be in the form of written exams, essays, case studies and labs.
2. Limitations on the number of examination opportunities: –

The University views plagiarism very seriously, and will take disciplinary action against students for any kind of attempted malpractice in connection with examinations and assessments. Plagiarism is considered to be a very serious academic offence. The penalty that may be imposed for this, and other unfair practices in examinations or assessments, includes suspension from the University for a specified period.

*Subcourses that are part of this course can be found in an appendix at the end of this document.*

## Grades

Marking scale: Fail, E, D, C, B, A.

1. Grading: The official grading scale is A, B, C, D, E and Fail.
2. Weighting grades from different parts of the course: –
3. Grading scales for different parts of the course: –

## Entry requirements

At least 90 ECTS-credits in economics are required, which must include NEKN81 "Foundations of Finance" and NEKN82 "Empirical Finance".

## Further information

1. Transitional regulations: The course replaces NEKM57 "Topics in Financial Economics".
2. Limitations in the period of validity: –
3. Limitations: The course may not be included in the same degree as NEKM57 "Topics in Financial Economics".
4. Similar courses: –
5. Limitations in renewed examination: –

## Subcourses in NEKP82, Economics: Topics in Financial Economics

Applies from V12

1101 Topics in Financial Economics, 7,5 hp  
Grading scale: Fail, E, D, C, B, A