

**COURSE DATA****DATA SUBJECT**

Code: 42201
Name: Fundamentals of financial economics II
Cycle: Master's Degree
ECTS Credits: 4
Academic year: 2025-26

STUDY (S)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	1	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Compulsory subjects	COMPULSORY

COORDINATION

FURIO ORTEGA MARIA DOLORES

SUMMARY**PREVIOUS KNOWLEDGE****RELATIONSHIP TO OTHER SUBJECTS OF THE SAME DEGREE**

There are no specified enrollment restrictions with other subjects of the curriculum.

OTHER REQUIREMENTS**COMPETENCES / LEARNING OUTCOMES****DESCRIPTION OF CONTENTS**

1.



2.

3.

WORKLOAD

PRESENCIAL ACTIVITIES

Activity	Hours
Theory	20,00
Computer classroom practice	20,00
Total hours	40,00

NON PRESENCIAL ACTIVITIES

Activity	Hours
Attendance at other activities	0,00
Individual or group project	0,00
Independent study and work	0,00
Preparation of lessons	0,00
Preparation for assessment activities	0,00
Resolution of case studies	0,00
Total hours	0,00

TEACHING METHODOLOGY

EVALUATION

REFERENCES

- Campbell, J. Y., Lo, A. W., & MacKinlay, A. C. 1997. The econometrics of financial markets. Princeton, N.J: Princeton University Press. Campbell, J., 2018, Financial Decisions and Markets A Course in Asset Pricing, Princeton University Press Elton, E.J, M.J. Gruber, S.J. Brown y W.J. Goetzmann, 2003. Modern Portfolio Theory and Investment Analysis, Ed. Wiley. Fama E., 1970. Efficient capital markets: A review of theory and empirical work. Journal of Finance 25(2): 383-417. Lengwiler, Y., 2004. Microfoundations of Financial Economics: An Introduction to General Equilibrium Asset Pricing. Princeton Series in Finance. Leroy, S. y J. Werner, 2014. Principles of Financial Economics, Second Edition. Cambridge University Press. Marín, J.M. y G. Rubio, 2001. Economía Financiera. Antoni Bosch editor. Shleifer, A., 2000. Inefficient markets. Oxford



VNIVERSITAT D VALÈNCIA

Course Guide
42201 Fundamentals of financial economics II

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