İçerik

Ders Kodu	Dersin Adı	Yarıyıl	Teori	Uygulama	Lab	Kredisi	AKTS
IND424	Investment Analysis	8	3	0	0	3	4

Ön Koşul	IND322
Derse Kabul Koşulları	IND322

Dersin Dili	Fransızca
Türü	Seçmeli
Dersin Düzeyi	Lisans
Dersin Amacı	The aim of this course is to provide students with a rigorous yet practical foundation in modern investment theory and its application to financial decision-making. Students learn how financial markets and instruments function, how risk and return are measured and traded off, how efficient portfolios are constructed, and how equities, fixed-income securities and derivatives are valued. The course develops the analytical and quantitative skills needed to evaluate investment alternatives, build and manage portfolios, and critically assess portfolio performance in real-world market conditions.
İçerik	The course begins with the investment environment, asset classes, financial instruments, and the mechanics of securities trading. It then covers risk and return, risk aversion, capital allocation, and optimal portfolio construction through diversification and index models. Equilibrium asset pricing is examined through the Capital Asset Pricing Model, Arbitrage Pricing Theory and multifactor models, followed by the efficient market hypothesis and behavioral finance. The second half addresses fixed-income securities (bond pricing, yields, term structure, duration and immunization), equity analysis and valuation models, and derivative securities (options, futures and their use in risk management). The course concludes with portfolio performance evaluation and the investment policy process.
Kaynaklar	Bodie, Z., Kane, A., & Marcus, A. J. (2024). Investments (13th ed.). New York, NY: McGraw Hill. ISBN 978-1-264-41266-2 (International Student Edition: ISBN 978-1-266-08596-3).

Teori Konu Başlıkları

Hafta	Konu Başlıkları
1	The investment environment, asset classes and financial instruments
2	Securities markets, trading mechanisms and investment companies
3	Risk, return and the historical record
4	Risk aversion and capital allocation to risky assets
5	Optimal risky portfolios and Markowitz diversification
6	Index models
7	Mid-Term Exam
8	The Capital Asset Pricing Model
9	Arbitrage Pricing Theory and multifactor models
10	Market efficiency and behavioral finance
11	Bond prices, yields and the term structure of interest rates
12	Managing bond portfolios: duration, convexity and immunization
13	Equity analysis and valuation models
14	Options, futures and portfolio performance evaluation