



UČNI NAČRT PREDMETA / COURSE SYLLABUS

Predmet:	Finančni praktikum
Course title:	Financial practicum

Študijski program in stopnja Study programme and level	Študijska smer Study field	Letnik Academic year	Semester Semester
Poslovanje v sodobni družbi, 1. stopnja	/	3. letnik	/
Business in Contemporary Society, 1 st cycle	/	3 rd year	/

Vrsta predmeta / Course type:	Izbirni/Elective
Koda predmeta / Course code:	B13FP-PSD

Predavanja Lectures	Seminar Seminar	Vaje Tutorial	Klinične vaje Clinical work	Druge oblike študija Other type study	Samost. delo Individual work	ECTS
20	0	40	0	0	90	6

Nosilec predmeta / Lecturer:	Viš. pred. mag. Rado Pezdir
Jeziki/Languages:	Predavanja / Lectures: slovenski / Slovenian
	Vaje / Tutorial: slovenski / Slovenian

Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:

Poslovna matematika in statistika ter Osnove financ in davkov (študijski program Poslovanje v sodobni družbi). Matematika in statistika 1 ter Poslovne finance (Ekonomija v sodobni družbi)

Prerequisites:

Business mathematics and Statistics, Fundamentals of Finance and Taxes (Business in Contemporary Society). Mathematics and Statistics 1, Business Finance (Economics in Contemporary Society).

Vsebina:

Predmet finančni praktikum predstavlja praktično uporabo znanj pridobljeno pri finančnih predmetih v nižjih letnikih dodiplomskega študija. Študenti se naučijo kako sestavljati in optimizirati portfelj finančnih sredstev, modelirati in napovedovati gibanje cen v stohastičen svetu, aktivno trgovati s finančnimi instrumenti na borznih platformah ter trgovati z izvedenimi finančnimi instrumenti (s poudarkom na opcijah) pravtako na borznih platformah. Spoznajo tudi praktično uporabo fundamentalne, tehnične in kvantitativne analize.

Content (Syllabus outline):

Financial practicum is a applicative course in which students learn how to actively trade with financial instruments and financial derivatives (with emphasis on options) by using internet based trading platforms. They also learn how to optimise financial assets portfolio and how to use model building in finance to forecast prices in stochastic environment. During the course students learn how to use fundamental, technical and quantitative analysis when trading with financial assets.

Temeljna literatura in viri / Readings:

Obvezna / Compulsory:

Bodie, Z., Kane A., Marcus, A. (2019): Investments. Irwin McGraw-Hill.

Hull, J. (1993): Options, futures and other derivative securities. Prentice – Hall. Pezdir R.: Fundamentals of trading. Lecture notes. 2014.

Elektronski viri / e-sources:

www.stockcharts.com

www.cboe.com

www.plus500.si

Priporočena / Recommended:

Campbell, J., Lo, A., MacKinlay, C. (1997): The Econometrics of Financial markets. Princeton University Press.

Elektronski viri / e-sources:

<https://www.youtube.com/user/USOptionsStrategies>

Cilji in kompetence:

Študentje bodo razvili **splošne kompetence**:

- sposobnost razumevanja sodobnih problemov trgovanja na finančnih trgih,
- sposobnost uporabe tipičnih finančnih analiz v praksi,
- zmožnost timskega dela,
- sposobnost zbiranja in interpretacije relevantnih statističnih podatkov,
- poznavanje in oblikovanje osnov trgovanja z finančnimi instrumenti,
- razvoj kritične in samokritične presoje,
- sposobnost zagovarjanja in argumentiranja lastnih stališč ter upoštevanja stališč drugih,
- prevzemanje odgovornosti za lastno delo ...

Students will develop the following **general competences**:

- the ability to understand contemporary problems involving financial assets trading,
- the ability to use typical financial methods in practise,
- the ability to work in a team,
- the ability to collect and interpret relevant statistical data,
- the knowledge of and the ability to trade with financial instruments,
- the ability of critical and self-critical judgement,
- the ability to defend and argue their own points of view and respect those of others,
- the ability to take responsibility for their own work ...

Students will develop the following **course-specific competences**:

- skills to use knowledge in the field of trading,
- the practical knowledge of trading,
- the knowledge of practical aspects of trading,

Študentje bodo razvili **predmetno-specifične kompetence**:

- razvoj veščin za rabo znanja na področju finančnega trgovanja,
- poznavanje področja finančnega trgovanja,
- poznavanje praktičnih pristopov pri finančnem trgovanju,
- zmožnost uporabe različnih načinov in oblik finančne analize,
- sposobnost presojanja finančnih informacij,
- sposobnost vsebinskega razumevanja finančnih problemov,
- sposobnost reševanja strokovnih problemov,
- znajo presojati o relevantnih socialnih, znanstvenih ali etničnih vprašanjih.

- the ability to use various methods and forms of financial analysis,
- the ability to assess financial information,
- the ability to solve expert problems,
- a good command of research methods in financial analysis and trading,
- ability to understand how trading with financial derivatives works.

Predvideni študijski rezultati:
Znanje in razumevanje:

Študent bo:

- poznal različne pristope v praktičnih finančah,
- znal opredeliti pomen in vsebino izvedenih finančnih instrumentov,
- poznal razliko med osnovnimi vrstami finančnih analiz,
- poznal delovanje trgovalnih platform,,
- poznal delovanje finančnih trgov,
- razumel razliko med finančnimi instrumenti in izvedenimi finančnimi instrumenti,
- poznal različne pristope k trgovanju,
- poznal vlogo baz finančnih podatkov.

Intended learning outcomes:
Knowledge and understanding:

Students will:

- understand different approaches to trading,
- be able to define the role of derivatives,
- understand differences between basic approaches to trading analysis,
- understand the functioning of trading platforms,
- understand the functioning of financial markets
- be able to understand the differences between financial assets and derivatives,
- understand different aspects of trading,
- understand the role of financial databases,

Metode poučevanja in učenja:

Oblike dela:

- Frontalna oblika poučevanja
- Delo v manjših skupinah oz. v dvojicah
- Samostojno delo študentov
- e-učenje
- drugo (vpišite) _____

Metode (načini) dela:

- Razlaga
- Razgovor/ diskusija/debata
- Delo z besedilom
- Proučevanje primera
- Igra vlog
- Druge vrste nastopov študentov
- Reševanje nalog
- Študijski obiski podjetij ipd.)
- Vključevanje gostov iz prakse
- Udeležba na okrogli mizi, na konferenci

Learning and teaching methods:

Types of learning/teaching:

- Frontal teaching
- Work in smaller groups or pair work
- Independent students work
- e-learning
- other _____

Teaching methods:

- Explanation
- Conversation/discussion/debate
- Work with texts
- Case studies
- Role-play
- Different presentation
- Solving exercises
- Field work (e.g. company visits)
- Inviting guests from companies
- Attending round table and conference

Načini ocenjevanja:**Način (pisni izpit, ustno izpraševanje, naloge, projekt)**

Sprotno ustno (aktivno sodelovanje pri kontaktnih urah)
Sprotno pisno preverjanje znanja (krajši pisni izdelki)
Daljši pisni izdelki (seminarska naloga, projektna naloga)
Javni nastop ali predstavitev
Končni ustni izpit
Končni pisni izpit
Drugo (vpišite)

Delež (v %) / Weight (in %)

100%

Assessment:**Type (examination, oral, coursework, project)**

Oral verification and assessment of knowledge
Written verification and assessment of knowledge (short written casework)
Longer written casework
Presentations
Final examination (oral)
Final examination (written)
Other:

Reference nosilca / Lecture's references:**1.01 Izvirni znanstveni članek**

1. PEZDIR, Rado, ŠUŠTERŠIČ, Janez. Yugoslav companies in Zone A of the free territory of Trieste : the formation of an institutionalized parallel economy controlled by the State Security Service. *Archivio storico italiano*. 2018, anno 176, dis. 2, str. 313-346, ilustr. ISSN 0391-7770. [COBISS.SI-ID [39926277](#)]
2. MRKAIĆ, Mićo, PEZDIR, Rado. Estimating price elasticities of demand for highway transport using high frequency data. *Rivista internazionale di economia dei trasporti*. jun 2008, vol. 35, no 2, str. [217]-230. ISSN 0303-5247. [COBISS.SI-ID [14690613](#)],
3. MRKAIĆ, Mićo, PEZDIR, Rado. Omejitve poslovanja bolnišnic - korenine neučinkovitosti slovenskega zdravstva. *Bilten : ekonomika, organizacija, informatika v zdravstvu*. 2007, letn. 23, št. 4, str. 123-129. ISSN 1318-2927. [COBISS.SI-ID [1886949](#)]
4. MRKAIĆ, Mićo, PEZDIR, Rado. Transition and political markets: post-war German versus post-socialist Slovenian reconstruction. *Economic affairs*. Dec. 2007, vol. 27, no. 4, str. 58-64. ISSN 0265-0665. [COBISS.SI-ID [5920531](#)]
5. MRKAIĆ, Mićo, PEZDIR, Rado. R&D investments in Slovenia. *Ekonomický časopis*. 2007, letn. 55, št. 9, str. 873-885. ISSN 0013-3035. [COBISS.SI-ID [5722387](#)]
6. PEZDIR, Rado. Thirteen years of gradualism - inhibiting transition in Slovenia?. *Post-communist economies*. 2006, vol. 18, no. 1, str. 51-68. ISSN 1463-1377. DOI: [10.1080/14631370500505180](https://doi.org/10.1080/14631370500505180). [COBISS.SI-ID [4869139](#)]
7. MRKAIĆ, Mićo, PEZDIR, Rado. The regulation of liberal professions in Slovenia. *Journal for institutional innovation, development and transition*. 2004, vol. 8, str. 56-64. ISSN 1580-4615. [COBISS.SI-ID [4493587](#)]

1.02 Pregledni znanstveni članek

8. MRKAIĆ, Mićo, PEZDIR, Rado. Ekonomska analiza stroškovne učinkovitosti natalizumaba pri zdravljenju multiple skleroze (semi markovski pristop) = Cost effectiveness analysis of natalizumab in multiple sclerosis treatment (semi Markov model). *Bilten : ekonomika, organizacija, informatika v zdravstvu*. 2009, letn. 25, št. 1, str. 5-11. ISSN 1318-2927. http://www.ivz.si/javne_datoteke/bilten/datoteke/133-Mrkaic.pdf. [COBISS.SI-ID [1024061268](#)]