

UČNI NAČRT PREDMETA / COURSE SYLLABUS

Predmet:	Borzni trendi in strategije
Course title:	Stock Market Trends and Strategies

Študijski program in stopnja Study programme and level	Študijska smer Study field	Letnik Academic year	Semester Semester
Fizika 2. st.		2	3
Physics 2 nd degree		2	3

Vrsta predmeta / Course type

Univerzitetna koda predmeta / University course code:

Predavanja Lectures	Seminar Seminar	Sem. vaje Tutorial	Lab. vaje Laboratory work	Teren. vaje Field work	Samost. delo Individ. work	ECTS
45	0	15	0	0	90	5

Nosilec predmeta / Lecturer:

Jeziki / Languages:	Predavanja / Lectures:	Slovenski / Slovene ali /or angleški / English
	Vaje / Tutorial:	Slovenski / Slovene ali /or angleški / English

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

Prerequisites:

Vsebina:

1. Poslovni cikel
2. Investicijski trgi in transakcije
3. Pozicioniranje sektorjev v borznem trendu
4. Splošni indikatorji trgov in strategije
5. Psihološki tržni indikatorji
6. Mednarodne povezave borznih trendov
7. Fundamentalna analiza
8. Tehnična analiza
9. Borzne krize in modeli reševanja

Content (Syllabus outline):

1. Business cycle
2. Investment markets and transactions
3. Positioning of sectors in market trend
4. General market indicators and strategies
5. Psychological market indicators
6. International links between market trends
7. Fundamental analysis
8. Technical analysis
9. Stock market crises and models of resolving

Temeljni literatura in viri / Readings:

1. Strašek, S. in Jagrič, T. Borzni trendi in strategije (načrtovana izdaja v letu 2007).
2. Gitman L., Joehnk, M. 1996. Fundamentals of Investing. Harper&Collins Publishers.
3. Teweles, R., Bradley, E. 2003. The Stock Market. John Wiley&Sons, Co.

Cilji in kompetence:

Predmet omogoča poglobljanje znanj s področja delovanja kapitalskih trgov. Predmet obravnava povezavo med poslovnim ciklusom in borznimi trendi, makroekonomske in mikroekonomske implikacije sprememb fundamentalnih spremenljivk, osnove tehnične in fundamentalne analize, značilnosti potencialnih borznih strategij ter obnašanje akterjev v različnih fazah borznega in poslovnega ciklusa.

Objectives and competences:

The aim of the course is to deepen the knowledge on the stock market functioning. The course researches the links between business cycle and the stock trends, macroeconomic and microeconomic implications of the changes in fundamentals, the basics of technical and fundamental analysis, the characteristics of potential stock market strategies and behavior of players in different phases of stock market and business cycle.

Predvideni študijski rezultati:

Znanje in razumevanje:

1. znanje o merodajnih informacijah za poslovno odločanje in tržne strategij;
2. zmožnost analiziranja borznih trendov in individualnih delnic;
3. razumevanje gospodarskih posledic sprememb v makro in mikro okolju na pozicioniranje delnic.

Prenesljive/ključne spretnosti in drugi atributi:

1. sposobnost analize in sinteze;
2. sposobnost uporabe znanja v praksi;
3. samostojno delo;
4. ustna in pisna komunikacija;
5. reševanje problemov;
6. sposobnost prilagajanja novim razmeram.

Intended learning outcomes:

Knowledge and understanding:

1. knowledge about relevant information for business decisions and market strategies;
2. capability to analyze stock market trends and individual stocks;
3. comprehension of economic consequences of changes in macro and micro environment on stocks positioning.

Transferable/Key Skills and other attributes:

1. capability for analysis and synthesis;
2. capacity for applying knowledge in practice;
3. autonomous work;
4. oral and written communication;
5. problem solving;
6. capacity to adapt to new situations.

Metode poučevanja in učenja:

Pri predmetu so uporabljene sledeče metode poučevanja in učenja:

predavanja (predavatelj bo podal študentom vsebino ključnih teorij in tehnik);
vodene vaje v računalniški učilnici (primeri modeliranja in razprava o domačih nalogah);
individualne konzultacije s predavateljem;
samostojno delo v računalniški učilnici, s posebnim poudarkom na uporabi interneta (izdelava domačih nalog z uporabo Excela, delo z ekonomskimi bazami podatkov, učna gradiva na internetu, spletne predstavitve);
samostojni študij gradiva.

Learning and teaching methods:

The following methods and forms of study are used in the course:

lectures (lecturer will provide students with knowledge of the fundamental theories and techniques);
guided classes in computer room (sample modeling is done and the main problems of home assignments are discussed);
teachers' consultations;
self study in computer room, in particular with the Internet (making home assignments using Excel, work with economic data bases, study guides on the Internet, looking through sets of lecture slides);
self study with literature.

Načini ocenjevanja:

Delež (v %) /
Weight (in %)

Assessment:

Načini ocenjevanja:	Delež (v %) / Weight (in %)	Assessment:
Pisni izpit	80%	Written exam
Seminarska naloga	20%	Seminar paper

Reference nosilca / Lecturer's references:**Timotej Jagrič:**

JAGRIČ, Timotej, JAGRIČ, Vita. A comparison of growing cell structures neural networks and linear scoring models in the retail credit environment : a case of a small EU and EMU member country. *East. Europ. econ.*, nov-dec 2011, vol. 49, no. 6, str. 74-96, doi: [10.2753/EEE0012-8775490605](https://doi.org/10.2753/EEE0012-8775490605). [COBISS.SI-ID [10975772](https://www.cobiss.si/id/10975772)]

JAGRIČ, Vita, KRAČUN, Davorin, JAGRIČ, Timotej. Does non-linearity matter in retail credit risk modeling?. *Finance úvěr*, 2011, vol. 61, no. 4, str. 384-402, tabele, graf. prik. [COBISS.SI-ID [10767900](https://www.cobiss.si/id/10767900)]

ŽUNKO, Matjaž, BOKAL, Drago, JAGRIČ, Timotej. Testiranje modelov VaR v izjemnih okoliščinah. *IB rev. (Ljubl., Tisk. izd.)*. [Tiskana izd.], 2011, letn. 45, št. 3, str. 57-67, tabele, graf. prikazi. [COBISS.SI-ID [10777884](https://www.cobiss.si/id/10777884)]

JAGRIČ, Timotej, BEKŮ, Jani. How good are the growth and inflation forecasts for Slovenia?. *Rom. J. Econ. Forecast.*, 2011, vol. 14, iss. 4, str. 47-67. [COBISS.SI-ID [10964508](https://www.cobiss.si/id/10964508)]

ŽUNKO, Matjaž, JAGRIČ, Timotej. Raven razkrivanja z metodo tvegane vrednosti v slovenskih poslovnih bankah. *Banč. vestn.*, apr. 2012, letn. 61, št. 4, str. 42-46. [COBISS.SI-ID [10994460](https://www.cobiss.si/id/10994460)]

Sebastjan Strašek:

JAGRIČ, Timotej, MARKOVIČ-HRIBERNIK, Tanja, STRAŠEK, Sebastjan, JAGRIČ, Vita. The power of market mood - Evidence from an emerging market. *Econ. model.* [Print ed.], 2010, vol. 27, iss. 5, str. [959]-967, doi: [10.1016/j.econmod.2010.05.005](https://doi.org/10.1016/j.econmod.2010.05.005). [COBISS.SI-ID [10310428](#)]

STRAŠEK, Sebastjan, ŠPES, Nataša. Pojasnjevalna moč modelov finančnih kriz. *Organizacija (Kranj)*, jul./avg. 2010, letn. 43, št. 4, str. A 119-A 128. [COBISS.SI-ID [10298908](#)]

STRAŠEK, Sebastjan, JAGRIČ, Timotej. Policy failures and current crisis. *Rev. econ. (Sibiu)*, 2010, vol. 50, no. 3, str. 456-462. [COBISS.SI-ID [10432284](#)]

MUNDA, Gal, STRAŠEK, Sebastjan. Use of the TRP ratio in selected countries = Uporaba TRP indikatorjev v izbranih državah. *Naše gospod.*, 2011, letn. 57, št. 1/2, str. 55-60. [COBISS.SI-ID [10578716](#)]

STRAŠEK, Sebastjan, MUNDA, Gal. Beating the market in less developed financial exchange. *Aktual. probl. ekon.*, 2012, no. 1 (127), str. 425-433. [COBISS.SI-ID [10971420](#)]