



**UČNI NAČRT PREDMETA / SUBJECT SPECIFICATION**

<b>Predmet:</b>	<b>Ekonofizika</b>
<b>Subject Title:</b>	Econophysics

Študijski program Study programme	Študijska smer Study field	Letnik Year	Semester Semester
Fizika Physics		3	6

Univerzitetna koda predmeta / University subject code:

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

Nosilec predmeta / Lecturer:

<b>Jeziki / Languages:</b>	<b>Predavanja / Lecture:</b>	<input type="text" value="Slovenski / Slovene"/>
	<b>Vaje / Tutorial:</b>	<input type="text" value="Slovenski / Slovene"/>

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

**Prerequisites:**

**Vsebina:**

**Content (Syllabus outline):**

**Temeljni literatura in viri / Textbooks:**

- R. N. Mantegna in H. E. Stanley, *An introduction to econophysics* (Cambridge University Press, Cambridge, 2000).
- R. Cont in P. Tankov, *Financial modelling with jump processes* (Chapman & Hall, London, 2004).
- J. P. Bouchaud, M. Potters, *Theory of Financial Risk and Derivative Pricing* (Cambridge University Press, Cambridge, 2003)
- Chatterjee, S. Yarlagadda, B. K. Chakrabarti, *Econophysics of Wealth Distributions* (Springer-Verlag, Milan, 2005).

**Cilji:**

**Objectives:**

**Predvideni študijski rezultati:**

Znanje in razumevanje:

Obvladovanje ključnih fizikalnih pristopov, ki so uporabni v ekonomiji ter sposobnost samostojnega nadaljnega dela v tej smeri.

Prenosljive/ključne spretnosti in drugi atributi:

Sposobnost integracije v ekonomsko okolje in prosperiranje.

**Intended learning outcomes:**

Knowledge and Understanding:

Mastering of key physical approaches that are applicable in economy as well as the capability of pursuing research in an independent and autonomous manner.

Transferable/Key Skills and other attributes:

The ability to integrate in an economic environment and prosper.

**Metode poučevanja in učenja:**

Predavanja, vaje in samostojno delo.

**Learning and teaching methods:**

Lectures, tutorial and individual work.

**Načini ocenjevanja:**

Delež (v %) /  
Weight (in %)

**Assessment:**

Načini ocenjevanja:	Delež (v %) / Weight (in %)	Assessment:
Ustni izpit	80%	Oral exam
Seminarska naloga	20%	Written seminar work