



Univerza v Mariboru

Fakulteta za naravoslovje
in matematiko

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
Matematika, 2. stopnja		1. ali 2.	1. ali 3.
Mathematics, 2 nd cycle		1. or 2.	1. or 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		30			135	7

Nosilec predmeta / Lecturer:

Prof. ddr. Timotej Jagrič, CQRM

Jeziki /

Languages:

Predavanja /

Lectures:

SLOVENSKO/SLOVENE

Vaje / Tutorial:

SLOVENSKO/SLOVENE

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

Prerequisites:

Vsebina:

Poslovni cikel
Investicijski trgi in transakcije
Pozicioniranje sektorjev v borznem trendu
Splošni indikatorji trgov in strategije
Psihološki tržni indikatorji
Mednarodne povezave borznih trendov
Fundamentalna analiza
Tehnična analiza
Borzne krize in modeli reševanja
Borzna igra

Content (Syllabus outline):

Business cycle
Investment markets and transactions
Positioning of sectors in market trend
General market indicators and strategies
Psychological market indicators
International links between market trends
Fundamental analysis
Stock market crises and models of resolving
Stock market game

Temeljni literatura in viri / Readings:

Strašek, S. in Jagrič, T. 2008. Borzni trgi. EPF, UM.

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:

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

Prenesljive/ključne spretnosti in drugi atributi:

- sposobnost analize in sinteze;
- sposobnost uporabe znanja v praksi;
- samostojno delo;
- ustna in pisna komunikacija;
- reševanje problemov;
- sposobnost prilagajanja novim razmeram.

Intended learning outcomes:

Knowledge and Understanding:

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

Transferable/Key Skills and other attributes:

- capability for analysis and synthesis;
- capacity for applying knowledge in practice;
- autonomous work;
- oral and written communication;
- problem solving;
- 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);

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);

<p>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.</p>	<p>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.</p>
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Načini ocenjevanja:

Assessment:

<p>Način (pisni izpit, ustno izpraševanje, naloge, projekt) Pisni izpit Borzna igra Vsaka izmed naštetih obveznosti mora biti opravljena s pozitivno oceno.</p>	<p>Delež (v %) / Weight (in %) 50% 50%</p>	<p>Type (examination, oral, coursework, project): Written exam Stock market game Each of the mentioned commitments must be assessed with a passing grade.</p>
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Reference nosilca / Lecturer's references:

1. FISTER, Dušan, PERC, Matjaž, JAGRIČ, Timotej. Two robust long short-term memory frameworks for trading stocks. Applied intelligence. Online [ed.]. 2021, vol. , no. , str. [1-19], graf. prikazi, tabele. ISSN 1573-7497. <https://doi.org/10.1007/s10489-021-02249-x>, DOI: 10.1007/s10489-021-02249-x. [COBISS.SI-ID 53356291], [JCR, SNIP, WoS]
2. GRBENIC, Stefan O., JAGRIČ, Timotej. Private firm valuation : peer group selection strategies and industry benchmarks. Bančni vestnik : revija za denarništvo in bančništvo. [Tiskana izd.]. 2020, letn. 69, št. 7/8, str. 26-34, graf. prikazi. ISSN 0005-4631. [COBISS.SI-ID 25479171]
3. JAGRIČ, Timotej, GRBENIC, Stefan O., OVIN, Rasto, FISTER, Dušan. Should banks invest into "green" companies? : empirical evidence from Europe. Bančni vestnik : revija za denarništvo in bančništvo. [Tiskana izd.]. nov. 2020, vol. 69, no. 11, str. 11-18, graf. prikazi, tabele. ISSN 0005-4631. [COBISS.SI-ID 35911171]