Econ 531b. Mathematical Economics II

Day / time: Tuesday 4:00-7:00
Course Type: Graduate
Course term: Spring
Year: 2018
Location: Rm. 108, 28 HH

This course examines the foundations of money and finance from the perspective of general equilibrium with incomplete markets. The relevant mathematical tools from elementary stochastic processes to differential topology are developed in the course. Topics include asset pricing, variations of capital asset pricing model, the “Hahn Paradox” on the value of flat money, default and bankruptcy, collateral equilibrium, market crashes, adverse selection and moral hazard with perfect competition, credit card equilibrium and general equilibrium with asymmetric information.

Semester offered: Spring
Visiting Instructor(s): Anna Fostel

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