Econ 531b. Mathematical Economics II: Foundations of Finance and Macroeconomics

Day / time: HTBA  
Course Type: Graduate  
Course term: Spring  
Year: 2020  
Instructor(s): Eduardo Davila  
Visiting Instructor(s): Herakles Polemarchakis  
Location: RTBA

This is an advanced graduate course devoted to the study of recent developments in general equilibrium models with financial frictions. Topics covered include financial amplification and crises, asset price bubbles, limits to arbitrage, liquidity and credit crunches, intermediation and banking, financial regulation, dispersed information and learning in financial markets, and financial recessions. Taking Econ 530a is not a prerequisite, but is advised.

Course category: Finance, Macro, Theory

Semester offered: Spring

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