Econ 671b. Financial Economics II

Day / time: TBD
Course Type: Graduate
Course term: Spring
Not offered

The sequence of courses Financial Economics I and II examines financial theory in detail. The first term covers single-period models and the second term examines multi-period models. Topics covered include arbitrage, portfolio theory, efficient markets, CAPM, APT, contingent claims pricing and the term structure of interest rates.

Semester offered: Not offered

Source URL: https://economics.yale.edu/courses/econ-671b-financial-economics-ii