Econ 671b. Financial Economics II

Day / time: TBD  
Course Type: Graduate  
Course term: Spring  
Year: 2019  
Instructor(s): Bryan Kelly

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: Spring

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