Mathematical Economics II

CRN: 28943
Course Number: 531
Department (unused): ECON

Description:
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 the 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.

Instructor Name (manual entry): Eduardo Davila
Instructor(s): Eduardo Davila
Subject Code (deprecated): ECON
Subject Number (unused): ECON531
Meeting Pattern (deprecated): TTh 1.00-2.20
Term Code: 202001
Session (deprecated): 01
Syllabus Link: https://yale.instructure.com/courses/53708/assignments/syllabus

Source URL: https://economics.yale.edu/graduate/courses/202001/mathematical-economics-ii