

Econ 360-1b. Capital Markets

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Econ 360-1b. Capital Markets

Day / time: T/Th 10:10 - 11:30 am

Course Type: Undergraduate

Course term: Spring

Year: 2018

Instructor(s): [Gary Gorton](#)

Topics related to capital markets, with emphasis on the financial crisis of 2007–2008. The design, pricing, and trading of corporate bonds, credit derivatives, and money market instruments; bond restructuring, bond ratings, and financial crises; basic tools used to address such issues, including fixed income mathematics, binomial option pricing, and swaps.

Prerequisites: intermediate microeconomics and econometrics.

Note: Econ 360a “Capital Markets” is cross-listed with SOM MGT 947a and have spots for only five undergraduates.

[Also MGT 947a]

Semester offered: Spring

Undergrad Course Category: Finance

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