Econ 251a. Financial Theory

Day / time: M/W 9:00 - 10:15 am
Course Type: Undergraduate
Course term: Fall
Instructor(s): John Geanakoplos

Study of the financial system as part of the global economy, rather than only the financial world. Topics include cover bond Capital asset pricing model, arbitrage pricing theory, option pricing, the capital asset pricing model, option pricing, the social security, operation of security system, the exchanges, investment banks, securitization, mortgage market, derivatives, interest rate derivatives, hedge funds, collateral, default, financial crises, agency theory, and financial crises incentives.
Prerequisites: After introductory microeconomics.

Semester offered: Fall
Undergrad Course Category: Finance
Prerequisite List: Only intro micro as prerequisite

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