Econ 251b. Financial Theory

Day / time: M/W 9:00 - 10:15 am
Course Type: Undergraduate
Course term: Spring
Year: 2017
Instructor(s): John Geanakoplos
Location: Luce 101

Study of the financial system as part of the global economy, rather than only the financial world. Topics include capital asset pricing model, arbitrage pricing theory, option pricing, the capital asset pricing model, option pricing, the social security, operation of the 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: Spring
Undergrad Course Category: Finance
Prerequisite List: Only intro micro as prerequisite

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