Fin 644: Financial Econ: Continuous-Time Models

FINANCE

An introduction to continuous-time financial economic modeling under uncertainty. Analytical methods for solving these classes of models are developed. Applications to futures, options, intertemporal asset pricing, term structure theory and general contingent-claim valuation is discussed.

3 Credits

Instruction Type(s)

- Lecture: Lecture for Fin 644

Subject Areas

- Finance, General

Related Areas

- Banking and Financial Support Services
- Financial Planning and Services
- Insurance and Risk Management
- Investments and Securities