

## Fin 644: Financial Econ: Continuous-Time Models

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
- Investments and Securities

