

## 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
- <u>Financial Planning and Services</u>
- Investments and Securities

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