

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

The University of Mississippi is accredited by the Southern Association of Colleges and Schools Commission on Colleges to award certificates and baccalaureate, master's, specialist, and doctoral degrees. Contact the Commission on Colleges at 1866 Southern Lane, Decatur, Georgia 30033-4097, call 404-679-4500, or visit online at www.sacscoc.org for questions about the accreditation.

