

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

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