Econ 671b. Financial Economics II

Course Type: Graduate  
Course term: Spring  
Year: 2018

The sequence of courses Financial Economics I and II examines financial theory in detail. The first term covers single-period models and the second term examines multi-period models. Topics covered include arbitrage, portfolio theory, efficient markets, CAPM, APT, contingent claims pricing and the term structure of interest rates.

Semester offered: Spring

Source URL: http://dev.economics.yale.edu/courses/econ-671b-financial-economics-ii