Econ 251b. Financial Theory

Day / time: T/Th 11:35 - 12:50 pm  
Course Type: Undergraduate  
Course term: Spring  
Year: 2017  
Instructor(s): John Geanakoplos  
Location: Luce 101

Study of the financial system as part of the global economy, rather than only the financial world. Topics include cover bond Capital asset pricing model, arbitrage pricing theory, option pricing, the capital asset pricing model, option pricing, the social security, operation of security system, the exchanges, investment banks, securitization, mortgage market, derivatives, interest rate derivatives, hedge funds, collateral, default, financial crises, agency theory, and financial crises.  
Prerequisites: After introductory microeconomics.

Semester offered: Spring  
Undergrad Course Category: Finance

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