ECON 765. MODELS FOR FINANCIAL ECONOMICS.

Credits: 3

Offered by: Economics (Graduate Studies)

Terms offered: Summer 2025

View offerings for Summer 2025 in Visual Schedule Builder.

Description

A review of mathematical techniques used in modern finance theory, including measure theory and stochastic processes in continuous time (e.g., Brownian motion) and other techniques essential to understanding arbitrage pricing theory, including the pricing of options.

· Prerequisite: Permission of instructor.

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

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