

FINE 702. ASSET PRICING

Credits: 3

Offered by: Management (Graduate Studies)

Terms offered: Fall 2025

[View offerings for Fall 2025 in Visual Schedule Builder.](#)

Description

Exploration of the foundations of dynamic asset pricing and equilibrium under uncertainty, including various frameworks in continuous time, dynamic optimization, portfolio selection, the Black-Scholes equation, general equilibrium models, asset pricing puzzles, recursive utility, habit formation, heterogeneous agent economies, and Bayesian learning under incomplete information.

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

[Launch Visual Schedule Builder](#)