ECON 6322 - Financial Economics II

ECON 6322 Financial Economics II (3 semester hours) Continuation of Financial Economics I. It covers core concepts in portfolio theory within the mean-variance framework, focusing on the problem of choosing a point on the efficient set. Additional topics to be covered include the CAPM model, arbitrage pricing theory, bond analysis, and the basics of the term structure. (3-0) R (2016-02-05 21:40:11)