FIN7330 - Topics in Theoretical Asset Pricing

FIN 7330 Topics in Theoretical Asset Pricing (3 semester credit hours) Advanced studies in the theory of asset pricing. Provides a foundation for advanced research in financial theory and empirical tests of asset pricing models. Topics include utility theory, mean-variance portfolio analysis, state preference models, continuous time portfolio selection, and the term structure of interest rates. May be repeated for credit as topics vary. Prerequisites: MECO 6345 or equivalent and instructor consent required. (3-0) T