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 (6 semester credit hours maximum). Prerequisites: (MECO 6345 or equivalent) and department consent required. (3-0) T