

## Eco 525 Financial Economics I Asset Pricing Princeton

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**Eco 525 Financial Economics I**  
ECO525: Financial Economics I Semester: Fall. Offered: 2015. The aim of this Ph.D. course is to provide an introduction to asset pricing under asymmetric information. Module I introduces students to rational expectations models and strategic market microstructure models, especially insider trading and sequential trade models. It also highlights ...

**ECO525: Financial Economics I | Markus K. Brunnermeier**  
ECO 525: Financial Economics I: Asset Pricing. Markus Brunnermeier. Edward S. Sanford Professor. Director of the Bendheim Center for Finance Department of Economics International Economics Section ECO525: Financial Economics 26 Prospect Avenue Fall 2015 Princeton, NJ 08540-5296 MW, 4:15AM-5:45AM markus@princeton.edu BCF 103 http://scholar.princeton.edu/markus.

**ECO 525: Financial Economics I: Asset Pricing**  
Eco 525: Financial Economics I. Fall 2006. Syllabus: Preceptor: Glen Weyl; Lecture Slides: Topic : Basics of Asset Pricing under Symmetric Information and Homogenous Beliefs: 01: One Period Model - Securities Structure - Pricing - Optimality; 02: Risk Preferences: 03:

**Markus Brunnermeier - Princeton University**  
ECO525/FIN595: Financial Economics I Time and Location: MW 1:10 pm-2:30 pm, Room 103, Bendheim Center for Finance (Dial Lodge) Aim of the Course: This course is the first of a sequence of two courses in Financial Economics. The aim of Financial Economics I is to provide an introduction to asset pricing and portfolio theory.

**ECO525/FIN595: Financial Economics I**  
Econ 525: Advanced Financial Economics UNC at Chapel Hill. Department of Economics Spring 2018 Instructor Graduate Assistant Mike Aguilar Anessa Custovic maguilar@email.unc.edu anessa1@live.unc.edu 201 Gardner Hall TBD O ce Hours: T,R 2pm-3pm TBD mikeaguilar.web.unc.edu Class Schedule: T,R 03:30pm-04:45pm Gardner Hall Rm 209 Communication:

**Econ 525: Advanced Financial Economics**  
Econ 525: Advanced Financial Economics UNC at Chapel Hill. Department of Economics Spring 2019 Instructor Graduate Assistant Mike Aguilar Anessa Custovic maguilar@email.unc.edu anessa1@live.unc.edu 102 Gardner Hall TBD O ce Hours: T,R 5pm-6pm TBD mikeaguilar.web.unc.edu Class Schedule: Section 001 T/R 03:30pm-04:45pm Gardner Hall Rm 209

**Econ 525: Advanced Financial Economics**  
Eco 525: Financial Economics I Slide 05-17 Equilibrium leads to CAPM • Portfolio theory: only analysis of demand – price/returns are taken as given – composition of risky portfolio is same for all investors • Equilibrium Demand = Supply (market portfolio) • CAPM allows to derive – equilibrium prices/ returns. – risk-premium

**Lecture 05: Mean-Variance Analysis & Capital Asset Pricing ...**  
Eco 525: Financial Economics I Slide 1-22 • A non-binding agreement (right but not an obligation) to buy an asset in the future, at a price set today • Preserves the upside potential ( ), while at the same time eliminating the unpleasant ( ) downside (for the buyer) • The seller of a call option is obligated to deliver if asked

**Lecture 01: One Period Model - Princeton University**  
Eco 525: Financial Economics I Slide 2-8 Definition 3.1.1 : Let F A (x) and F B (x), respectively, represent the cumulative distribution functions of two random variables (cash payoffs) that, without loss of generality assume values in the interval [a,b]. We say that F A (x) first order stochastically dominates (FSD) F B (x) if and only if for all x ∈[a,b] F A

**Lecture 02: Risk Preferences and Savings/Portfolio Choice**  
ECO575: Topics in Financial Economics Semester: Spring. Offered: 2008. This is a topics course and reflects issues that are important for understanding the current crisis. Crisis relevant papers are drawn from asset pricing, corporate finance and macroeconomics. Link: 00syllabus\_eco575.pdf:

**ECO575: Topics in Financial Economics | Markus K. Brunnermeier**  
Journal of Financial Economics. Supports open access. View aims and scope Guide for authors. 8.7 CiteScore. 5.731 Impact Factor. Managing Editor: G. William Schwert. View editorial board. View aims and scope. Explore journal content Latest issue Articles in press Article collections All issues. Sign in to set up alerts.

**Journal of Financial Economics | ScienceDirect.com**  
View Schedule ECO 425SEM Money and Financial Institutions Seminar. The goal of this course is to enable students to learn the concepts and tools necessary to understand the interconnections between the financial side and the real side of the US economy and how the Fed impacts this through monetary policy. This course is dual-listed with ECO 525.

**Economics (ECO) - 2020-21 University at Buffalo ...**  
View Schedule ECO 425SEM Money and Financial Institutions (MFE) is a full-time, nine-month programme that provides outstanding training in the tools of financial economics sought by financial institutions, companies and public organisations. The course combines a rigorous academic core with tailored practical applications, designed in consultation with leading financial recruiters.

**MSc in Financial Economics | University of Oxford**  
ECO 531 Economics of Labor An examination of the economics of the labor market, especially the forces determining the supply of and demand for labor, the level of unemployment, labor mobility, the structure of relative wages, and the general level of wages.

**Economics | Graduate School**  
ECO529 - Financial and Monetary Economics The recent Great Recession led to a transformational rethinking. In Monetary Economics the key friction shifted from price stickiness and wage rigidities to financial frictions. In financial regulation the focus shifted from micro- to macro-prudential regulation and new systemic risk measures.

**Courses - Bendheim Center for Finance**  
ECO 362: Financial Economics. An analysis of financial decision making inside the corporation, covering topics such as the choice of the dividend policy, the choice between equity and debt and the interaction between financing and investment decisions. We will also look at how market imperfections, in particular the existence of informational ...

**Stony Brook Undergraduate Bulletin - Fall 2020 BulletinECO**  
ECO 518 Economics of East Asia\* NO: YES: ECO 521 Urban Economics\* YES: NO: ECO 525 Money and Financial Institutions\* YES: NO: ECO 526 Financial Economics I: YES: NO: ECO 527 Financial Economics II: NO: YES: ECO 528 Empirical Methods in Financial Econ. NO: YES: ECO 529 Economics of Asset Valuation: NO: YES: ECO 535 International Economics: YES ...

**When are master's courses typically offered? - Department ...**  
ECO 525: Economics for Managers. Credit Hours: 3. This course is a prerequisite course for ECO 621. The intent is to develop the basic tools of economic analysis. The microeconomic component of the course examines decision making by the individual economic unit, addressing such topics as demand and supply, price and output determination, cost ...

**Master of Science in Finance | Niagara University Master ...**  
The course covers research topics that require the use of dynamic macroeconomic models with heterogeneous agents (households, firms, financial intermediaries, etc.). The methodological emphasis is both (a) on the coherent construction of the models and (b) on their parameterization and numerical solution. ECO 504 is a prerequisite.