

COURSE DETAIL

FINANCIAL ECONOMIC THEORY

Country

Japan

Host Institution

Keio University

Program(s)

Keio University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

113

UCEAP Course Suffix**UCEAP Official Title**

FINANCIAL ECONOMIC THEORY

UCEAP Transcript Title

FINANCIAL ECON THRY

UCEAP Quarter Units

3.00

UCEAP Semester Units

2.00

Course Description

This course introduces the theory of financial economics and major topics of modern finance. The course assumes standard knowledge (Hiyoshi-level) of microeconomics, calculus and probability theory. The course consists of three parts. The first part is a refresher on the basic economic concepts used throughout the course, such as expected utility, choice under uncertainty, or competitive equilibrium. The second part covers standard portfolio-choice problems and equilibrium asset-pricing models such as CAPM or CCAPM. The third part studies the theory of incentives and/or asymmetric information and its applications to finance.

Language(s) of Instruction

English

Host Institution Course Number

N/A

Host Institution Course Title

FINANCIAL ECONOMIC THEORY

Host Institution Campus

Keio University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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