

1st Year Course

Asset Pricing I (AP I)

Jan Werner (University of Minnesota)

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Course Description:

This course introduces students to the field of financial economics. The focus of financial economics is on functioning of financial markets and their role in allocation of resources under uncertainty. The course develops theories of investors' behavior in financial markets and builds from this foundation to a theory of equilibrium asset prices and resource allocation. For more information please see [syllabus](#)

Textbook:

"Principles of Financial Economics", Cambridge University Press, 2001, by Stephen LeRoy and Jan Werner.

Class Notes:

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[Midterm Exam 2004](#)

Homework:

[Set 3](#) till Jan 26, 2007 via [e-mail](#) or Fax: 001-612-624 0209

Time schedule:

| | | |
|------|---------|--------------------|
| Tue, | Jan 09, | 09.00-12.30, SZ VI |
| Wed, | Jan 10, | 11.00-14.00, HS II |
| Thu, | Jan 11, | 12.30-15.30, SZ VI |
| Fri, | Jan 12, | 09.00-12.30, SZ VI |
| Tue, | Jan 16, | 09.00-12.30, HS II |
| Wed, | Jan 17, | 11.00-14.00, HS II |
| Thu, | Jan 18, | 12.30-15.30, SZ VI |
| Fri, | Jan 19, | 09.00-12.30, SZ VI |

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56

Examination:

Tue, Jan 30, 2007, 11.00-13.00, SZ VI

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