

Finance I

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- Expected utility representation of investor's preferences. (Wang)
- Markovitz mean -variance model. (Wang)
- Introduction to Capital Asset Pricing Model. (Wang)
- Discrete state - discrete time arbitrage pricing (Wang)

- The binomial model (Centanni)
- Introduction to continuous time arbitrage pricing: geometric Brownian motion and the Black and Scholes model for derivative pricing. (Centanni)