

ECO 4207: Economics of Risk&Uncertainty

Capstone course. Analyze microeconomic and macroeconomic situations involving risk, uncertainty, and ambiguity. Applications of expected utility theory and mean-variance theory in insurance, behavioral economics, and finance. Applications of empirically measuring and quantitatively modeling time-varying volatility in macroeconomics.

Credits: 3.0

Prerequisites:

ECO 2102

ECO 2101

ECO 3137

ECO 2102 and ECO 2101 and ECO 3137

Program: [Economics](#)