

ECON4510 Finance theory  
 Fall 2009  
 Diderik Lund, 27 October

**Which previous exam questions are relevant for this subject?**

The subject ECON4510 is a new subject (or “course,” as we often call them) consisting of the most central parts of the previous subjects ECON4515 and ECON4520.

When preparing for the exam it may be a good idea to look at previous exam problems. The question is then, which previous exam problems are relevant, in the sense that they could have been exam problems in ECON4510? This table is an attempt to answer the question. It covers exams which are currently available via the Department's web page,

<http://www.oekonomi.uio.no/eksamen/Eksamensoppgaver.html>

The web pages uses "H" and "V" as abbreviations for fall and spring, respectively. The “Topic” column below is just a rough description which may perhaps be helpful for you. You should not make inferences about the probabilities of exam questions from various parts of your curriculum based on the frequencies below, since the curricula have changed. Also, do not try to make inferences from the label “irrelevant” (—perhaps only one small detail makes the question irrelevant in ECON4510).

The subject ECON4520 has only been offered once. Before 2003 the course structure was different. An example of a relevant 1995 exam problem covering option theory is available in Fronter in a separate file.

Subject	Semester	Problem	Part no.	Relevance	Topic
4515	H-2004	Q1	(a)–(d)	relevant	CAPM etc
		Q2	(a)–(c)	relevant	mkt efficiency
	H-2004 postponed		(a)–(d)	relevant	CAPM etc
	V-2006	P1	1–5	relevant	CAPM etc
		P2	1–3	relevant	stoch domin etc
		P3	1–2	relevant	$E(U)$ etc
		P4	1–2	irrelevant	
		P5	1–2	relevant	state cont claims
			3	irrelevant	
		P6	1	relevant	portfolio
		P7	1	relevant	$E(U)$ etc
	V-2006 postponed	P1	1	relevant	portfolio
		P2	1	relevant	CAPM etc
			2–3	irrelevant	
		P3	1–3	relevant	CAPM etc
		P4	1–4	irrelevant	
		P5		relevant	options
		P6	1–2	irrelevant	
		P7	1	irrelevant	
	V-2008	P1	(a)–(c)	relevant	CAPM etc
		P2	(a)–(d)	relevant	$E(U)$ etc
	V-2008 postponed	P1	(a)–(c)	relevant	mean-var pf choice
		P2	(a)–(c)	relevant	state cont claims
	H-2008	P1	(a)–(j)	relevant	$E(U)$ , risk aversion
		P2	(a)–(d)	relevant	CAPM etc
4520	H-2006	1–3		irrelevant	
		4		relevant	option, dividends
		5–6		irrelevant	
	H-2006 postponed	1		irrelevant	
		2–3		relevant	options
		4–6		irrelevant	