

Plan for lectures and seminars, spring semester 2017

Note: possible updates to this plan is available at the SEMESTER WEB PAGE OF THE COURSE,
<http://www.uio.no/studier/emner/sv/oekonomi/ECON4510/v17/timeplan/index.html>

Please pay attention to this schedule (“timeplan”) page regularly! If there are any updates or changes during the semester, they will be given through the “timeplan” system, and you will also be notified through a message at the web page.

Lectures are held for two hours per week, Thursdays 16:15 – 18:00, in auditorium 5 in the Eilert Sundt building (Note: extra lectures on **Monday March 13** and **Friday March 31**).

Complete plan for correspondence between the lectures and the curriculum:

Lectr . no.	Cln dar week no.	Lecture dates	Seminar dates	Lectures: reference to curriculum
1	3	19.01.17		Danthine & Donaldson, Ch. 1, 2, 3, and 4
2	4	26.01.17		Danthine & Donaldson, Ch. 5 and 6
3	5	02.02.17	30.01.17	Danthine & Donaldson, Ch. 7 and 8
	6		06.02.17	
4	7	16.02.17	13.02.17	Danthine & Donaldson, Ch. 8
	9		27.02.17-	
5	10	09.03.17	06.03.17	Danthine & Donaldson, Ch. 8
6	11	13.03.17	13.03.17-	Danthine & Donaldson, Ch. 8
	12		20.03.17	
7	13	30.03.17	27.03.17	Danthine & Donaldson, Ch. 8 and 9
8	13	31.03.17		Danthine & Donaldson, Ch. 9 and 11.1-11.4
9	14	06.04.17	03.04.17	Market Efficiency: Malkiel (2003) and Shiller (2003) http://www.jstor.org/stable/3216840 and http://www.jstor.org/stable/3216841
10	16	20.04.17	18.04.17	Testing CAPM, Fama and French (2004) http://pubs.aeaweb.org/doi/pdfplus/10.1257/0895330042162430
11	17	24.04.17		Arbitrage Pricing Theory, Danthine & Donaldson, Ch. 14, and Varian (1987) http://pubs.aeaweb.org/doi/pdfplus/10.1257/jep.1.2.55
12	17	27.04.17	28.04.17	Fund management, Roll (1992) http://164.67.163.139/documents/areas/fac/finance/1992-2.pdf and Dahlquist et al. (2015) http://www.norges-bank.no/contentassets/75af283457794565ada142b164e75e5d/expert_group_final_report_nov_2015.pdf
13	18	04.05.17	08.05.17	Fund management (notes)

In addition to the lectures, there are ten seminars for solving problem sets. Seminars last for two hours, (some) Mondays, 16:15 – 18:00. The seminar dates are indicated in the table above. No

parallel groups are planned. Office hours are at 11:00–12:30 on each lecture day, room 1109 in the Eilert Sundt building. Apart from this, you can contact me by e-mail, kjetil.storesletten@econ.uio.no