

Plan for lectures and seminars, spring semester 2018

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/v18/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, Mondays 14:15 – 16:00, in auditorium 4 in Eilert Sundts Hus (Note: Thursday lectures on **Thursday April 12** and **Thursday April 26**).

Plan for correspondence between the lectures and the curriculum (subject to changes):

Lectr . no.	CNDAR week no.	Lecture dates	Seminar dates	Lectures: reference to curriculum
1	3	15.01.18		Danthine & Donaldson, Ch. 1, 2, 3, and 4
2	4	22.01.18		Danthine & Donaldson, Ch. 5 and 6
3	5	29.01.18	01.02.18	Danthine & Donaldson, Ch. 7 and 8
4	6	05.02.18	08.02.18	Danthine & Donaldson, Ch. 8
5	7	12.02.18	15.02.18	Danthine & Donaldson, Ch. 8
6	9	26.02.18	26.02.18	Danthine & Donaldson, Ch. 8
7	10	05.03.18	08.03.18	Market Efficiency: Malkiel (2003) and Shiller (2003) http://www.jstor.org/stable/3216840 and http://www.jstor.org/stable/3216841
8	11	12.03.18		Testing CAPM, Fama and French (2004) http://pubs.aeaweb.org/doi/pdfplus/10.1257/0895330042162430
9	12	19.03.18	22.03.18	Arbitrage Pricing Theory, Danthine & Donaldson, Ch. 14, and Varian (1987) http://pubs.aeaweb.org/doi/pdfplus/10.1257/jep.1.2.55
10	15	09.04.18 Note time 16:15		Fund management, Roll (1992) http://164.67.163.139/documents/areas/fac/finance/1992-2.pdf and Dahlquist et al. (2015) https://www.nbim.no/contentassets/f04b97db0e704572bfbda10525a6a3fc/expert_group_final_report_nov_2015.pdf
11	15	12.04.18		Cancelled lecture
	16		16.04.18	
12	17	23.04.18	23.04.18	Introduction option pricing. Hull chapter 1, 5, 10
13	17	26.04.18 16:15-18 26.04.18 18:15-20		Guest lecture by Ole-Christian Bech-Moen (NBIM) Hull Chapter 11, 12
	18	03.05.17	30.04.18	Option pricing. Hull 13

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