ABSTRACT:
The lingering financial crisis, which has the potential to become a global recession, is leading sovereign states to reassess the benefits and the risks of globalization as well as their own economic roles. This lecture will assess the implications of this new and incomplete economic environment in assets pricing. Some specific models based on the CCAPM approach, as well as implied stochastic models, to asset prices are used to outline the value of international asset prices and foreign exchanges.

This research is an outgrowth of the new course on global finance introduced by Finance and Risk Engineering.

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• Mathematical Modeling: Most Influential Paper in 2009
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