

## **ECON 653 - HOMEWORK 1**

(Due: September 10, 2009 )

1. Solve Exercise 2.3 on p. 55 of Huang and Litzenberger.
2. Solve Exercise 4 on p. 25 of Pennacchi.
3. Solve Exercise 2 on p. 55 of Eichberger and Harper.
4. Solve Exercise 5 on p. 35 of Gollier.
5. Solve Exercise 11 on p. 36 of Gollier.
6. Solve Exercise 12 on p. 36 of Gollier.

### **References:**

Eichberger, J, and I. R. Harper. 1997. *Financial Economics*. New York: Oxford University Press.

Gollier, C. 2001. *The Economics of Risk and Time*. Cambridge, MA: MIT Press.

Huang, C., and R. H. Litzenberger. 1988. *Foundations for Financial Economics*. Englewood Cliffs, NJ: Prentice-Hall.

Pennacchi, G. 2007. *Theory of Asset Pricing*. Boston: Pearson.