



**University of  
Zurich** UZH

**ETH**

Eidgenössische Technische Hochschule Zürich  
Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

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## Economic Foundations for Finance

**Lecturers:** Prof. Dr. Thorsten Hens, Dr. Kremena Bachmann

**Credits (ECTS):** 4.5

### Course contents:

- Basics from game theory and general equilibrium theory which are the two main foundations for financial theory
- Game theory is needed for information economics (insurance, banking) and corporate finance (corporate governance)
- General equilibrium theory is needed for asset pricing and valuation

### Literature:

- Luenberger, D.: “Microeconomic Theory”, McGraw-Hill, 1995.