



Portal do Coordenador
Stricto

UNIVERSIDADE FEDERAL DO RIO GRANDE DO NORTE
SISTEMA INTEGRADO DE GESTÃO DE ATIVIDADES ACADÊMICAS

EMITIDO EM 04/05/2026 14:34



VISUALIZAR COMPROVANTE DE SOLICITAÇÃO DE CADASTRO DE COMPONENTE CURRICULAR

Tipo do Componente Curricular: DISCIPLINA

Unidade Responsável: PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

Código: PPGA0160

Nome: TEORIA DE FINANÇAS

Ativo: Sim

Carga Horária Teórica: 60 hrs.

Carga Horária Prática: 0 hrs.

Carga Horária Ead: 0 hrs.

Carga Horária Total: 60 hrs.

Matriculável On-Line: Sim

Horário Flexível da Turma: Sim

Horário Flexível do Docente: Sim

Pode Criar Turma Sem Solicitação: Não

Exige Horário: Sim

Núm. Máximo de Docentes na Turma: 2

Modalidade de Educação: Presencial

Permite CH Compartilhada entre Docentes: Não

Permite Múltiplas Aprovações: Não

Quantidade de Avaliações: 1

Ementa/Descrição: Modelos de apreçamento baseados em consumo, equilíbrio geral, modelos clássicos de apreçamento, modelos alternativos de apreçamento, fator de desconto, fronteira eficiente e relação entre fatores de desconto e betas, modelos fatoriais, GMM.

Referências: Ait-Sahalia, Yacine, e Lars Peter Hansen, orgs. 2009. Handbook of Financial Econometrics, Vol. 1: Tools and Techniques. 1 edition. Amsterdam ; Boston: North Holland. Ait-Sahalia, Yacine, e Andrew W. Lo. 2000. "Nonparametric risk management and implied risk aversion". Journal of Econometrics 94 (1-2): 9-51. [https://doi.org/10.1016/S0304-4076\(99\)00016-0](https://doi.org/10.1016/S0304-4076(99)00016-0). Andersen, Torben G., Luca Benzoni, e Jesper Lund. 2002. "An Empirical Investigation of Continuous-Time Equity Return Models". The Journal of Finance 57 (3): 1239-84. Askari, Hossein, e Noureddine Krichene. 2008. "Oil price dynamics (2002-2006)". Energy Economics 30 (5): 2134-53. <https://doi.org/10.1016/j.eneco.2007.12.004>. Backus, David, Mikhail Chernov, e Ian Martin. 2011. "Disasters Implied by Equity Index Options". The Journal of Finance 66 (6): 1969-2012. <https://doi.org/10.1111/j.1540-6261.2011.01697.x>. Backus, David, Mikhail Chernov, e Stanley Zin. 2014. "Sources of Entropy in Representative Agent Models". The Journal of Finance 69 (1): 51-99. <https://doi.org/10.1111/jofi.12090>. Bansal, Ravi, e Amir Yaron. 2004. "Risks for the Long Run: A Potential Resolution of Asset Pricing Puzzles". The Journal of Finance 59 (4): 1481-1509. <https://doi.org/10.1111/j.1540-6261.2004.00670.x>. Barro, Robert J. 2006. "Rare Disasters and Asset Markets in the Twentieth Century". The Quarterly Journal of Economics 121 (3): 823-66. <https://doi.org/10.1162/qjec.121.3.823>. Bates, David S. 2000. "Post-87 crash fears in the S&P 500 futures option market". Journal of Econometrics 94 (1-2): 181-238. [https://doi.org/10.1016/S0304-4076\(99\)00021-4](https://doi.org/10.1016/S0304-4076(99)00021-4). Beckers, Stan. 1981. "A Note on Estimating the Parameters of the Diffusion-Jump Model of Stock Returns". The Journal of Financial and Quantitative Analysis 16 (1): 127-40. <https://doi.org/10.2307/2330670>. Bertholon, H., A. Monfort, e F. Pegoraro. 2008. "Econometric Asset Pricing Modelling". Journal of Financial Econometrics 6 (4): 407-58. <https://doi.org/10.1093/jfinec/nbn011>. Broadie, Mark, Mikhail Chernov, e Michael Johannes. 2007. "Model Specification and Risk Premia: Evidence from Futures Options". The Journal of Finance 62 (3): 1453-90. <https://doi.org/10.1111/j.1540-6261.2007.01241.x>. ——. 2009. "Understanding Index Option Returns". Review of Financial Studies 22 (11): 4493-4529. <https://doi.org/10.1093/rfs/hhp032>. Campbell, John Y. 1999. "Chapter 19 Asset prices, consumption, and the business cycle". In Handbook of Macroeconomics, organizado por John B. Taylor and Michael

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Chefe de Departamento
PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

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