

Guide to Sargent's Undergrad Notes

Revised: July 18, 2011

Page numbers refer to the pdf.

page	Topic	Applications
Notes from Spring 2010		
1	Syllabus	math tools, geometric series, market structures
Math tools		
3	continuous time	present values, Laplace transforms, Gordon growth model geometric series, matrix multiplication, matrix inverses, solving linear equations, state space models, eigenvalues, recursive solutions, markov chains, Kuhn-Tucker conds, z-transforms, forward-looking equations, bubbles
5	discrete time	
24	HW1	
Economic models		
28	permanent income	stochastic state space model, bubbles, variances of sums, impulse responses and moving averages, law of iterated expectations
44	asset pricing	
51	competitive equil	
76	lake model	martingale result, Friedman-Muth
79	HW2	
104	perm income (stoch)	
111	incomplete mkts	Malthus, Solow, government spending
116	search theory	
125	Kareken-Wallace	
135	Diamond-Dybvig	projection, HJ bound, essential affine models
146	HW3	
150	growth model	
180	foresight v surprise	CAPM betas, lognormal model, market price of risk
183	HW4	
188	term structure	
206	SDFs	
225	portfolio choice	
228	asset pricing	
Notes and problems from previous years		
244	taxes and labor supply	
247	indivisible labor	
262	options	
266	asset pricing	
274	OG models	
286	summary lecture	
	lots of problems	