

Disciplina:

ADM2834 - Metodologia em Finanças II

Ementa:

Tomada de decisões em condições de incerteza e flexibilidade. Processos estocásticos. Modelagem da flexibilidade. Opções financeiras e opções reais. Processos de tempo contínuo, modelos discretos e modelos de simulação. Equação de Bellman. Programação dinâmica estocástica. Modelos de opções reais. Aplicações.

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