

PÓS-GRADUAÇÃO – Ementa de disciplina
Mestrado e Doutorado em Economia

DISCIPLINA: Macro-Finanças SIGLA: MCF	CÓDIGO: MDPTMF006
PROFESSOR: Felipe Saraiva Iachan	CARGA HORÁRIA: 40h CRÉDITOS: 4
OBRIGATÓRIA: <input type="checkbox"/> SIM <input checked="" type="checkbox"/> NÃO	CURSO: <input type="checkbox"/> M <input type="checkbox"/> D <input checked="" type="checkbox"/> MD
PRÉ-REQUISITO: Seus pré-requisitos são o conhecimento de macro e micro ao nível do primeiro ano do mestrado/doutorado. Quando necessários, modelos clássicos serão introduzidos ou revistos.	
ÁREA DE CONCENTRAÇÃO: TEORIA MONETÁRIA E FINANCEIRA	
<p>EMENTA</p> <p>Curso de Macro-Finanças</p> <p>Macroeconomia e Finanças são duas disciplinas intrinsecamente interligadas. Os principais riscos que determinam preços e retornos de ativos financeiros são agregados. A intermediação financeira e os preços dos ativos são parte importante do mecanismo de propagação e amplificação macroeconômica de choques. Mesmo o estudo dos determinantes do crescimento de longo prazo não prescinde da compreensão cuidadosa dos papéis da intermediação financeira.</p> <p>Embora boa parte do campo de macroeconomia tenha se construído ao largo do estudo de mercados financeiros, crises ainda recentes tornaram clara a necessidade de um melhor entendimento de suas interações. Como consequência, um grande volume de pesquisa passou a se desenvolver. A familiarização do aluno com a pesquisa atual na interseção de Macroeconomia e Finanças é o objetivo principal deste curso. Seus pré-requisitos são o conhecimento de macro e micro ao nível do primeiro ano do mestrado/doutorado. Quando necessários, modelos clássicos serão introduzidos ou revistos.</p> <p>Atualização para 2016: Os tópicos a serem estudados variam um pouco de ano a ano. A proposta é de manutenção de uma primeira metade de fundamentos, mas de atualização dos temas finais para as principais preocupações correntes em macro-finanças. Com o distanciamento da crise deflagrada pelo mercado imobiliário americano em 2007-2009 e a crescente importância de preocupações fiscais tanto na Europa quanto nos países em desenvolvimento, trabalhos sobre dívida soberana ganham espaço nas últimas semanas do curso esse ano. Alguns outros tópicos abordados anteriormente, como bolhas, modelos aperfeiçoados de apreçamento de ativos, especulação e contratos financeiros dinâmicos ficam, em princípio, de fora da matéria em 2016. Havendo tempo e interesse em assuntos em particular, podemos retomá-los.</p> <p>Avaliação: A forma de avaliação será anunciada ao final da primeira semana, levando em conta o número de alunos e interesses.</p>	
OBJETIVOS	

A familiarização do aluno com a pesquisa atual na interseção de Macroeconomia e Finanças é o objetivo principal deste curso.

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