



Visiting Professor Program Academic Year 2023/2024

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Advanced Asset Pricing

TEACHING PERIOD

2nd term

SCIENTIFIC AREA

Finance

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

This course focuses on asset pricing and its relation with the macroeconomy. The first part deals with asset pricing theory. The second part reviews equilibrium asset pricing models. The third part, if time permits, is devoted to some special topics.

LEARNING OBJECTIVES

Students should understand (i) how investors take financial decisions, (ii) how the aggregation of individuals investors gives rise to equilibrium market prices, and (iii) how asset prices relate with macroeconomic fundamentals.

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

N/A

OTHER ACTIVITIES BESIDES THE COURSE

N/A

VISITING PROFESSOR PROFILE

The Visiting Professor must be an expert in asset pricing, as recognized through research activities, publications in international academic journals, and teaching activities.

CONTACT REFERENT

Roberto Marfe'
roberto.marfe@unito.it