Direzione Innovazione
e Internazionalizzazione

UNIVERSITÀ
DI TORINO

ID

VP141_ESOMAS

Visiting Professor Program
Academic Year 2024/2025

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Asset Pricing and Portfolio Choice

TEACHING PERIOD

2nd term

SCIENTIFIC AREA

Financial Economics

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

Third part: Trading Strategies (Andrea Tamoni):
- International diversification;
- Introduction to Trading Strategies + Timing Strategies;
- Cross-sectional Equity Strategies (Value and Momentum).

LEARNING OBJECTIVES

Implementation of portfolio strategies.
Use of Python, Anaconda.

OTHER ACTIVITIES BESIDES THE COURSE

Andrea Tamoni holds a seminar addressed to PhD students and fellows (if seminar slots are free).

VISITING PROFESSOR PROFILE

The VP has published in top journals on Asset Pricing, Macroeconomics and Financial Econometrics. The VP has taught at top international schools and presents his ongoing research at the Meetings of major international Finance Associations.

CONTACT REFERENT

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