Visiting Professor Program  
Academic year 2022/2023

TEACHING COMMITMENT: 16 hours

<table>
<thead>
<tr>
<th>COURSE TITLE</th>
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<tbody>
<tr>
<td>Advanced Asset Pricing</td>
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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 is devoted to advanced topics concerning the up-to-date asset pricing literature.

LEARNING OBJECTIVES  
Students should understand (i) how investors take financial decisions, (ii) how the aggregation of individual 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 should have a good knowledge of asset pricing and should have published asset pricing research in established international academic journals.

CONTACT PERSON AT THE DEPARTMENT
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