UNIVERSITÀ DEGLI STUDI DI TORINO

ID

VP50_DIP_ESOMAS

Visiting Professor Program
Academic year 2022/2023

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 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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