UNIVERSITÀ DEGLI STUDI DI TORINO

ID

VP56_DIP_ESOMAS

Visiting Professor Program
Academic year 2022/2023

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Asset Pricing and Portfolio Choice

TEACHING PERIOD
2nd term

SCIENTIFIC AREA
Financial Economics, Applied Econometrics

LANGUAGE USED TO TEACH
English

COURSE SUMMARY
This course provides concepts and methods underlying modern financial analysis. The focus will be on asset pricing and quantitative investment management.

LEARNING OBJECTIVES
Students will understand and measure risks, their interactions, their management through portfolio choice, and their value.

TUTORSHIP ACTIVITIES
N/A

LAB ACTIVITIES
N/A

OTHER ACTIVITIES BESIDES THE COURSE
Students may be required to attend finance seminars at Collegio Carlo Alberto (or webinars).

VISITING PROFESSOR PROFILE

The visiting professor is a faculty member at an international university.
S/he has research interests in the areas of Empirical Asset Pricing, Financial Econometrics and Financial Economics, possibly at the intersection with macro.
S/he has both several publications in top finance journals and an extensive experience in teaching empirical asset pricing in international graduate programs.
S/he regularly presents at top international finance meetings.
His/her research agenda is active.

CONTACT PERSON AT THE DEPARTMENT

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