



Direzione Ricerca,
Innovazione e
Internazionalizzazione

**UNIVERSITÀ
DI TORINO**

ID

VP_069_ESOMAS

Visiting Professor Program Academic Year 2025/2026

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Asset Pricing and Portfolio Choice

TEACHING PERIOD

II semester

SCIENTIFIC AREA

Economia

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

The course taught by the VP deals with methods to predict asset returns in order to enhance portfolio performance.

It will also discuss the out-of-sample performance of optimal portfolios that exploit return predictability.

Some lectures will take place in the lab so as to familiarize students with programs and data referring to different asset classes.

LEARNING OBJECTIVES

Understanding risks, their interactions, their pricing.

This enables to make informed choices about portfolio management, whether active or passive, concentrated or diversified, short term or long term oriented.

OTHER ACTIVITIES BESIDE THE COURSE

VISITING PROFESSOR PROFILE

The VP is an active researcher with top international publications in the field of empirical asset pricing and portfolio choice. She/he has extensive teaching experience at the graduate level in empirical asset pricing and financial econometrics.

CONTACT REFERENT

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