Empirical Asset Pricing (it is strongly advised to have some knowledge in Python for this course)

ECTS : 3

Description du contenu de l'enseignement :

The course will cover the necessary tools in order to conduct independent research in asset pricing, focusing on the relation between theoretical and empirical explanations of prices, and risk. Econometrics, equity returns, return predicability, discount factors, betas, mean-variance frontiers, GMM, testing asset pricing models, the cross-section of expected returns.

Compétence à acquérir :

Understanding of theory and empirics of asset pricing research, with a focus on how to bring models to the data.

Mode de contrôle des connaissances :

Homeworks and Participation 30%

Final Exam 70%