Asset pricing theory

ECTS : 3

Description du contenu de l'enseignement :

In this course, we will discuss a wide range of topics ranging from optimal portfolio, the CAPM, factor models, consumption-based asset pricing, and arbitrage pricing, to more special ones including asymmetric information, and limits to arbitrage.

1. Optimal Portfolio Theory and the CAPM
2. Factor Models
3. Decision Making under Uncertainty
4. Consumption-based Asset Pricing
5. Arbitrage Pricing
6. Dynamic Asset Pricing
7. Asymmetric Information and Asset Prices
8. Limits to Arbitrage

Compétence à acquérir :

Master the theoretical concepts of asset pricing

Mode de contrôle des connaissances :

Evaluation: assignment 20%, final exam 80%

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