1 Overview

This course provides a broad introduction to asset pricing research.

2 Grading

Your grades will depend on three aspects of your performance:

- Homework: 30%
- Class discussion and presentations: 30%
- Final exam: 40%

3 Course Outline and Readings

3.1 The Big Picture


3.2 Factors


Hou, Kewei, Chen Xue, and Lu Zhang, 2017, Replicating anomalies, working paper, The Ohio State University.
3.3 Structural Estimation


3.4 Quantitative Models


4 Papers for In-class Presentations

To be determined