1 Overview

This course provides a broad introduction to investment-based asset pricing and related research.

2 Grading

Your grades will depend on three aspects of your performance:

- Homework: 60%
- Class discussion and presentations: 25%
- A research proposal: 15%

3 Course Outline and Readings

There is no textbook for this course.

3.1 The Big Picture


3.2 Factors


Hou, Kewei, Chen Xue, and Lu Zhang, 2015b, A comparison of new factor models, working paper, The Ohio State University.
3.3 Structural Estimation


3.4 Quantitative Models for the Cross-section


3.5 General Equilibrium Models


