Topics in Asset Pricing

Gerrit Meyerheim

LS (Seminar) Seminar für Bevölkerungsökonomik

Wintersemester/winter semester 24/25

The objective of this seminar is to explore recent research in the area of theoretical and empirical asset pricing.

On the theoretical side, we will investigate issues such as portfolio choice and noarbitage asset pricing as well as other decisions under uncertainty. On the empirical side, we will examine both time-series properties of asset prices (e.g. their predictability/volatility) and the cross-sectional properties of their returns. We will also cover applied topics such as option pricing and the term structure of interest rates.

Note: the literature covered in this seminar is intentionally very broad, specific topics of interest can be coordinated on in the preliminary meeting.

The preliminary meeting will take place on the 24th of July (14:00) on Zoom. The invite link is:

https://lmu-munich.zoom-x.de/j/68228820000?pwd=VTVrNTlYNUN0R3VCbFNHd0RoNW5mUT09

Studiengang: *Program:*	BSc
Termin Vorbesprechung (tt.mm.jjjj): *Date of preliminary meeting (dd.mm.yyyy):*	24.07.2024
***Bearbeitungszeitraum für die Hausarbeit:** **Working period for term paper:*	19.08.2024 - 16.09.2024
***Seminartermin:** **Seminar date:*	01.10.2024
Veranstaltungsort: *Venue:*	München
falls außerhalb: Kostenschätzung: *if out of Munich: estimated costs:*	€
Sprache: *Language:*	English
Empfohlene Vorkenntnisse: *Recommended courses:*	Mikroökonomie II, Makroökonomie II, Empirische Ökonomie II
Methodischer Schwerpunkt: *Methodological background:*	Macroeconomics, Empirical Economics
***Grundlagenliteratur:** **Basic references:*	Cochrane, 2005: Asset Pricing
***Kontakt:** **Contact:*	gerrit.meyerheim@econ.lmu.de

* Optional (falls schon bekannt) / optionally (if already known)