

Session	Contents and activities	Resources	Work at home
1	Presentation. Key insights of Asset Pricing.	Classnotes	Study of classnotes
2	Consumption based asset pricing model (CCAPM)	Classnotes	Study of classnotes
3	Estimation of the CCAPM	Classnotes Computers	Homework I
4	Factor pricing models	Classnotes	Study of classnotes
5	Estimating and testing beta pricing models (I)	Classnotes Computers	Homework II
6	Conditioning Information and Asset Pricing Models	Classnotes	Study of classnotes
7	Estimating and testing beta pricing models (II)	Classnotes Computers	Homework III
8	Intertemporal Consumption-Based Asset Pricing Models with Alternative Utility Specifications	Classnotes	Study of classnotes
9	Estimating and testing beta pricing models (III)	Classnotes Computers	Homework IV
10	Introduction to Stochastic Calculus (I)	Classnotes	Study of classnotes
11	Introduction to Stochastic Calculus (II)	Classnotes	Study of classnotes
12	Arbitrage pricing: Black and Scholes (1973) model	Classnotes	Study of classnotes
13	Estimation of continuous time models (I)	Classnotes Computers	Homework V
14	Estimation of continuous time models (II)	Classnotes Computers	Homework VI