

MASTER OF SCIENCE IN WEALTH MANAGEMENT

MAÎTRISE UNIVERSITAIRE EN GESTION DE PATRIMOINE

ADVANCED ASSET PRICING (S413060)

Prof. Rajna GIBSON BRANDON

6 ECTS

Semester: Spring

Teaching language: English

Description

This Master's Course focuses primarily on theoretical and empirical developments in continuous time asset pricing and Portfolio Management. The first part of the course focuses on continuous-time optimal consumption and portfolio choice models as well as on continuous time asset pricing models. The second part of the course is dedicated to selected research topics in asset pricing and portfolio management that shall also be of interest to students searching for a master's thesis research topic.

Assessment

Written exam