



The Swedish House of Finance (SHoF) offers within its Doctoral Course Program in Finance a mini-course

Empirical Macro-Based Asset Pricing, II

with

Professor Mikhail Chernov (UCLA)

Empirical asset pricing is focused on measuring and understanding risk premia in financial markets. Thinking about risk premia necessarily involves modeling the pricing kernel. This course will study evidence pertaining to the pricing kernel and applied theoretical developments that are motivated by the evidence. It builds on the course that was taught in June 2015. The first three hours will be dedicated to the review of the older material so that the students who did not take it last time could follow. The remaining nine hours will develop such topics as cross-sectional asset-pricing, exchange rates, credit risk, and learning.

Schedule

- Tuesday, June 7th 2016: 09.00-12.00 & 14:00-16:00; at SHoF, Drottninggatan 98
- Wednesday, June 8th 2016: 9.00-12.00 & 14.00-16.00; at SHoF, Drottninggatan 98
- Thursday, June 9th 2016: 08.00-10.00; at SHoF, Drottninggatan 98

Registration

Please register in advance with the course secretary Jenny Wahlberg Andersson, Department of Finance, Stockholm School of Economics, Drottninggatan 98, 111 60 Stockholm, e-mail: jenny.wahlberg.andersson@hhs.se

Travel Stipends

SHoF offers travel stipends to PhD students from Swedish universities. To apply, please send a brief motivation letter/mail by the supervisor and a budget to jenny.wahlberg.andersson@hhs.se. The Nordic Finance Network (NFN) offers travel stipends to PhD students from other Nordic countries who come from one of the NFN member institutions. Information on how to apply for NFN travel stipends is on <http://nfn.aalto.fi/courses.htm>.

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On <http://houseoffinance.se/phd-course-program/core-courses/> there is further information about SHoF's Doctoral Course Program in Finance.