

# FINE 703. EMPIRICAL ASSET PRICING

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Credits: 3

Offered by: Management (Graduate Studies)

Terms offered: Winter 2026

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## Description

Studies in empirical asset pricing literature including time-series return predictability, cross-sectional market anomalies, tests of single- and multi-factor risk-return models, consumption-based asset pricing, fund performance evaluation and asset pricing issues in behavioural finance. Methodological aspects of empirical asset pricing research, such as the concept of stochastic discount factor (SDF), GMM-based estimation of parameters of asset pricing models, and modern mean-variance efficiency bounds.

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