



APPLIES TO ACADEMIC YEAR 2014/2015

DRE 7015 Topics in Asset Pricing

Programme

Finance

Responsible for the course

Charlotte Østergaard

Department

Department of Financial Economics

Term

According to study plan

ECTS Credits

6

Language of instruction

English

Introduction

Please note that this course will be revised before it is offered again.

A one semester course comprised of 2-3 different topics in the area of Asset Pricing. The course will primarily be taught by faculty from BIs finance department who will teach a topic of their own choosing, typically, but not necessarily, a topic related to the lecturer's own research agency. The course is intended for students who wish to write their thesis in asset pricing and related topics.

Learning outcome

1. To give students insights into current research topics in the area of Asset Pricing.
2. To give students insights into how to structure a research question and write papers.
3. To help students formulate and get started on their own research.
4. To help students get acquainted with the research areas of the finance faculty and to promote interaction between faculty and PhD students.

Prerequisites

DRE4012 Asset Pricing Theory or similar.

Admission to a PhD Programme is a general requirement for participation in PhD courses at BI Norwegian Business School.

External candidates are kindly asked to attach confirmation of admission to a PhD programme when signing up for a course with the doctoral administration. Other candidates may be allowed to sit in on courses by approval of the courseleader. Sitting in on courses does not permit registration for courses, handing in exams or gaining credits for the course. Course certificates or conformation letters will not be issued for sitting in on courses

Compulsory reading

Other:

A collection of research articles will be made available at the start of the course

Recommended reading

Course outline

Each topic may be comprised of standard lectures and/or research paper reading sessions and student presentations of research papers. It may be part of a lecturer's topic that students submit a research proposal or other smaller assignments.

The exact topics of the courses may vary from year to year depending on which faculty teaches the course. A complete list of articles and book chapters will be distributed in advance of the course.

Computer-based tools

Learning process and workload

Lectures	30 hours
Specified learning activities (including reading)	130 hours
Total	160 hours

Examination

The course grade will be based on a term paper.

The course will be graded: pass/fail.

Examination code(s)

DRE 70151 accounts for 100% of the final grade in DRE 7015

Examination support materials

N/A

Re-sit examination

Re-takes are only possible at the next time a course will be held. When the course evaluation has a separate exam code for each part of the evaluation it is possible to retake parts of the evaluation. Otherwise, the whole course must be re-evaluated when a student wants to retake an exam.

Additional information

Honour Code

Academic honesty and trust are important to all of us as individuals, and represent values that are encouraged and promoted by the honour code system. This is a most significant university tradition. Students are responsible for familiarizing themselves with the ideals of the honour code system, to which the faculty are also deeply committed.

Any violation of the honour code will be dealt with in accordance with BI's procedures for cheating. These issues are a serious matter to everyone associated with the programs at BI and are at the heart of the honor code and academic integrity. If you have any questions about your responsibilities under the honour code, please ask.