



FDP on Asset Pricing: Theories and their testing

TITLE	FDP on Asset Pricing: Theories and their testing
Date	Feb 09, 2019 - Feb 09, 2019
Summary	<p>In financial economics, asset pricing refers to a formal treatment and development of two main pricing principles. There have been many models developed for different situations, but correspondingly, these stem from general equilibrium asset pricing or rational asset pricing. Investment theory, which is near synonymous, encompasses the body of knowledge used to support the decision-making process of choosing investments and the asset pricing models are then applied in determining the required rate of return on the investment in question, or in pricing derivatives on these.</p> <p>The aim of the FDP was to provide participants with the methodological skills necessary for them to carry out independent research in terms of asset pricing model covering various models. In the finance domain, asset pricing theory is one of the most important topics which must be understood by academicians. For the same, researchers, academicians and industrialists often get confused in applying tools to test market model, CAPM and other tools. Hence, it is more important to enrich the intellectual capital by focusing on new knowledge integrated with Markowitz, CAPM and Arbitrage Pricing Theory model of asset pricing. Knowledge of applied research tools and methodology along with the use of software helps in integrating research and practice. The FDP was indeed an interactive and knowledgeable. The guest speaker answered all the queries well and the participants were completely satisfied. Participants found the FDP to be really productive and a wonderful learning experience.</p>