REQUIREMENTS FOR THE ASSET PRICING FIELD, 2021-2022

Course Offerings

- 221A. Monetary Economics I  
  (Fall 21, Professor Ohanian & Professor Hansen)

- MGMTPHD 239. Empirical Asset Pricing  
  (Fall 21, Professor Chernov – Anderson School of Management)

- 221B/291A. Asset Pricing I  
  (Winter 22, Professor Atkeson & Professor Weill)

- MGMTPHD 237. Introduction to Financial Economics  
  (Fall 21, Professor Longstaff – Anderson School of Management)

- MGMT 254 Empirical Corporate Finance  
  (Professor Ivo Welch)

- MGMT 255. Information and Trading in Financial Markets  
  (Winter 22, Professor Avanidhar (Subra) Subrahmanyam)

- 222C. Monetary Economics III  
  (Spring 22, Professor Bigio)

Requirements

- Students must pass three classes with a grade of B or higher  
  - To enroll in any of the MGMT course, please email Craig Jessen  
    (craig.jessen@anderson.ucla.edu)

- Students must take Econ 291A

- Students must take one empirical class

- Every student must write a field paper by the end of the second year and receive a passing grade. The topic may be chosen from any one of the courses that make up the field

- Students are required to attend the finance seminar at the Anderson School of Management each week.

- Students are required to attend the Macroeconomics Proseminar
Additional Guidelines

- A class taken for another field cannot count simultaneously for the Asset Pricing field, or for the empirical requirement of the Asset Pricing field.
- Students must receive a passing grade in their field paper due July 31, 2022 to Chiara Paz by email (chiara@econ.ucla.edu) before advancing.
- At the end of the summer every student is expected to advance to candidacy (ATC) by presenting an oral defense of a thesis topic to a committee. That committee should consist of a main advisor, two additional faculty from the Economics Department and one external member from an outside department. Normally, a thesis topic for Asset Pricing will build upon on the second year paper. Students are strongly recommended to choose a main advisor at the beginning of summer. That advisor will guide the student through the ATC process and help pick the other members of the committee.