

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 Avanihar (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