ARPM

TOR VERGATA
UNIVERSITÀ DEGLI STUDI DI ROMA

Syllabus 2026; Prof. Alessandro Ramponi
📅 Week 6: Mar[redacted] 19

Macro topics: Linear factor models

📈 **Theory**

- Definitions
- Linear least squares regression
- Principal component models
- Factor-analysis models
- Expected returns
- Finite set of times to maturity
- Capital asset pricing framework

📝 **Selected homework**

- Linear factor models: theory
- Regression linear factor model for stock returns
- Principal component analysis of the yield curve
- Factor analysis linear factor models: loadings and factors