ARPM

TOR VERGATA
UNIVERSITÀ DEGLI STUDI DI ROMA

Syllabus 2026; Prof. Alessandro Ramponi

📅 Week 12: [redacted] May 14

Macro topics: Signals, The Checklist: Step 8c - Cross-sectional strategies

📈 **Theory**

- Signals
- Value signals
- Technical signals
- Step 9c: Cross-sectional strategies
- Simplistic portfolio construction
- Advanced portfolio construction
- Relationship with FLAM and APT
- Multiple portfolios

📝 **Selected homework**

- Factor portfolios: general concepts
- Factor portfolios: market-capitalization allocation
- Signal-conditioned moments of the risk drivers