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Dynamic Asset Pricing Theory Provisional

decade spanning roughly 1969-79 seems like a golden age of dynamic asset pricing theory. Robert Merton started continuous-time financial modeling with his explicit dynamic programming solution for optimal portfolio and consumption policies. This set the stage for his 1973 general equilibrium model of security prices, another milestone.

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Financial Asset Pricing Theory - Oxford Scholarship

This book is intended as a textbook for asset pricing theory courses at the Ph.D. or Masters in Quantitative Finance level and as a reference for financial researchers. The first two parts of the book explain portfolio choice and asset pricing theory in single-period, discrete-time, and continuous-time models. For valuation, the focus throughout is on stochastic discount factors and ...

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