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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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An Introduction to Asset Pricing Theory
Junhui Qian □c Draft date April 9, 2019.

2. Preface This note introduces asset pricing theory to Ph.D. students in finance. The emphasis is put on dynamic asset pricing models that are built on continuous-time stochastic processes. It is very preliminary. Please let me know if you discover any mistake.

An Introduction to Asset Pricing Theory - jhqian

John Cochrane's book Asset Pricing comes closest to the course in terms of topics. You may also find useful: Ljungqvist and Sargent, Recursive Macroeconomic Theory for coverage of dynamic programming, as well as two excellent chapters on asset pricing. Due, Dynamic Asset Pricing for continuous time methods.

Asset Pricing I: Theory and Evidence

IEOR 4706 Financial Engineering I Spring 2004. Last Updated: 1/21/04.

Prerequisites: Calculus, linear algebra,

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probability and statistics. Corequisite: A course in deterministic models (mathematical programming).

4706-99 - Columbia University

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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Darrell Duffie, "Dynamic Asset Pricing Theory", 3. rd. edition. This book contains a compact, rigorous, high-level treatment of the field. Mostly the first four chapters (discrete time) are relevant. Jonathan Ingersoll, "Theory of Financial Decisionmaking" (1987). This book has solutions to

FINA 7397 Financial Theory I - Bauer

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College of Business

Here, we introduce EZ-Climate, a simple recursive dynamic asset pricing model that allows for a calibration of the carbon dioxide (CO₂) price path based on probabilistic assumptions around climate damages. Atmospheric CO₂ is the “asset” with a negative expected return.

Gernot Wagner

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