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Kerry Back - Rice University

Kerry Back September 2018 Contact Information Jones Graduate School of Business kerryeback@riceedu Rice University wwwkerrybacknet PO Box 2932 Books 1Back, K, 2016, Asset Pricing and Portfolio Choice Theory, Oxford University Press, New York, 2nd ed 2Back, K, 2005, A Course in Derivative Securities: Introduction to Theory and

Asset Pricing and Portfolio Choice Theory SECOND EDITION ...

Asset Pricing and Portfolio Choice Theory SECOND EDITION Kerry E Back Preface to the First Edition xv Asset Pricing and Portfolio Puzzles xvii PART ONE Single-Period Models 1 Utility and Risk Aversion 3 11 Utility Functions and Risk Aversion 4 12 ...

Kerry E. Back CV

20 Back, K, and S R Pliska, 1991, "On the Fundamental Theorem of Asset Pricing with an Infinite State Space," Journal of Mathematical Economics 20, 1-18 21 Back, K, 1988, "Structure of Consumption Sets and Existence of Equilibria in Infinite Dimensional Spaces," Journal of Mathematical Economics 17, 39-49 22

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Errata: Asset Pricing and Portfolio Choice Theory Second ...

Errata: Asset Pricing and Portfolio Choice Theory Second Edition Kerry Back April 8, 2018 1 Exercise 27 needs the additional assumption that $c_1 > c_0$ Also, there shouldn't be a tilde on c_1 , because it is not random 2 Part (e) of Exercise 81 relies on (96) and should not ...

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Financial Economics - Asset Pricing and Portfolio ...

maximize $E[u(\tilde{w})]$ (21) These notes are based on Asset Pricing and Portfolio Choice Theory by Kerry Back We thank Professor Back for his kindly and enormous support Copy is not allowed without any permission from the author 1

FIN 501: Asset Pricing I Pricing Models and Derivatives

Kerry Back (2010), "Asset Pricing and Portfolio Choice Theory", Oxford University Press Stephen F LeRoy and Jan Werner [L], (2001), "Principles of Financial Economics", Cambridge University Press (optional) The elements of the course that focus on derivative pricing are based on

Kerry Back

Kerry Back April 2016 Contact Information Jones Graduate School of Business kerryeback@riceedu Rice University wwwkerrybacknet PO Box 2932 Books 1Back, K, 2016, Asset Pricing and Portfolio Choice Theory, Oxford University Press, New York, 2nd ed 2Back, K, 2005, A Course in Derivative Securities: Introduction to Theory and Com-

Asset pricing I: Pricing Models - Princeton University

Asset pricing theory can be used to describe both the way the world works and the way the world should work Once we observe the prices, we can use asset pricing theory to understand why prices (we will come back to this in the next lectures) or 3) shifts in behavioral bias Testing these hypotheses can be done in one of two main ways One

Asset Pricing John H. Cochrane June 12, 2000

Asset Pricing John H Cochrane June 12, 2000 1 John H Cochrane Graduate School of Business University of Chicago 1101 E 58th St Chicago IL 60637 In turn, I think that what we are learning about finance must feed back on macroeco-nomics To take a simple example, we have learned that the risk premium on stocks - the

Course Syllabus for Financial Economics I (Asset Pricing)

Altug, Sumru and Pamela Labadie, Asset Pricing for Dynamic Economies, Cambridge University Press, 2008 Back, Kerry, Asset Pricing and Portfolio Choice Theory, Oxford University Press, 2010 Brandimarte, Paolo, Numerical Methods in Finance and Economics, Wiley, 2006 LeRoy, Stephen and Jan Werner, Principles of Financial Economics, Cambridge

Discrete-Time Asset Pricing PHD239A Fall 2013 { Syllabus

Discrete-Time Asset Pricing PHD239A Fall 2013 { Syllabus (Subject to change { version 8/26/13) Instructor: Professor Nicolae G[^]arleanu, F628, (510) 642-3421, garleanu@haasberkeleyedu

Kerry Back - Jesse H. Jones Graduate School of Business

Kerry Back December 2018 Contact Jones Graduate School of Business kerryeback@riceedu Information Rice University wwwkerrybacknet PO Box 2932 Houston, TX 77252-2932 Back, K, 2016, Asset Pricing and Portfolio Choice Theory, Oxford University Press, New York, 2nd ed 2 Back, K, 2005, A Course in Derivative Securities

DRE 4012 Asset Pricing Theory - Google

DRE 4012 Asset Pricing Theory Espen Henriksen BI Norwegian Business School, Winter and Spring 2017 This syllabus is subject to change with proper noti cation <https://googl/752Jed> 1 Course Objectives The objective of this course is to undertake a rigorous study of the theoretical

foundations of modern financial economics in discrete-time settings

Asset Management Valuation survey - PwC

is particularly challenging for asset management firms, given the wide variety and massive scale of market data available To address these challenges, asset managers need to identify, understand, and prioritize the most valuable information from the best sources To help asset managers respond effectively to regulatory and investor demands, PwC

Finance 865: Theory of Finance - University of South Carolina

o Kerry E Back, Asset Pricing and Portfolio Choice Theory, Oxford o Darrell Duffie, Dynamic Asset Pricing Theory, Princeton University Press, 1996 o John Y Campbell, Andrew W Lo and A Craig MacKinlay, The Econometrics of Financial Markets, Princeton University Press, 1997