

## Asset Pricing And Portfolio Choice Theory Financial Management Association Survey And Synthesis

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### Asset Pricing And Portfolio Choice

Asset Pricing and Portfolio Choice Theory. Responsibility Kerry E. Back. Imprint Oxford : Oxford University Press, USA, 2010. Physical description 1 online resource (504 pages) Series Financial Management Association survey and synthesis series. Online. Available online

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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 their properties. A section on derivative securities covers the usual derivatives

...

### Asset pricing and portfolio choice theory | Kerry E. Back ...

ASSET PRICING AND PORTFOLIO CHOICE Oggetto: ASSET PRICING AND PORTFOLIO CHOICE Oggetto: Academic year 2020/2021 Course ID ECO0262 Teachers Roberto Marfe' (Lecturer) Raffaele Corvino (Lecturer) Milo Bianchi (Lecturer) Degree course Finance Insurance and Statistics Year 1st year Teaching period Second semester Type Distinctive Credits/Recognition 9

### ASSET PRICING AND PORTFOLIO CHOICE - Quantitative Finance ...

Review Asset Pricing and Portfolio Choice Theory. by KERRY E. BACK. Description. Kerry E. Back's "Asset Pricing and Portfolio Choice Theory" is an advanced textbook that serves as a comprehensive, authoritative introduction to asset pricing and other theories. Aimed at those pursuing a course in Quantitative Finances as well as for professors in the field, "Asset Pricing and Portfolio ...

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## **Asset Pricing and Portfolio Choice Theory | FOREXBOX**

A natural choice for these groups of stocks is to focus on the six portfolios that have been used extensively in the empirical asset pricing literature. These are specific portfolios constructed from a double sort of the securities based on the size of the issuing firms, as well as the ratio of book value to market value.

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In the context of portfolio choice, these payoffs usually refer to the tails of the assets' returns distribution. We thus expect that probability weighting in CPT plays a crucial role for portfolio selection and asset pricing when returns displays positive or negative skewness, as is the case for actual asset returns. 3

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previous asset pricing results derived from a single-period consumption-portfolio choice problem, such as equation (4.18), hold on a period-by-period basis even when we allow the consumption-portfolio choice problem to be a more complex multiperiod one. As before, we can interpret (6.6) and (6.7) as showing that

## **Multiperiod Consumption, Portfolio Choice, and Asset Pricing**

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In general, theories of portfolio choice and asset pricing let investors differ at most with respect to their preferences, their wealth and, possibly, their information sets. If there are multiple countries, however, the investment and consumption opportunity sets of investors depend on their country of residence.

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We survey the literature that has explored the implications of decision-making under ambiguity for financial market outcomes, such as portfolio choice and equilibrium asset prices. This ambiguity literature has led to a number of significant advances in our ability to rationalize empirical features of asset returns and portfolio decisions, such as the failure of the two-fund separation theorem ...

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