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## DARRELL DUFFIE DYNAMIC ASSET PRICING THEORY PDF

John Cochrane, "Asset Pricing" (2001 edition or the revised edition, 2005). Mostly part I (chapters 1-9) of the 2005 edition are relevant. 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.

## FINA 7397 Financial Theory I - Bauer College of Business

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