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John C. Hull [H], (2002), "Options, Futures And Other Derivatives", 5th Edition, Prentice Hall (optional). The Following Book Is Useful For Both Parts Of The Course, But Puts More Emphasis On Dynamic Modeling. Jakša Cvitanić And Fernando Zapatero [CZ], (2004), "Introduction To The Economics Jul 1th, 2021

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Asset Pricing With Downside Liquidity Risks

Of The World. Consequently, Capital Asset Pricing Models Have Been Developed In Which Traditional Market Return Risk Is Augmented With Liquidity Level And Liquidity Risk (e.g., Jacoby Et Al. (2000); Acharya And Pedersen (2005); Liu (2006)). Several Important Aspects Of How Liquidity Risk Impacts Asset Prices Are Not Well Understood. Jul 3th, 2021

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Lecture 5: Asset Pricing Model With Habit Formation

Habit Model: Assume: $U = E \int_0^T u(c_t; h_t) dt$; with U given, For Instance, By The Formula $U(c; h) = \int_0^T (c_t - h_t) dt$; Where $\gamma > 0$ Is A Parameter And h_t Is The Habit Level. The Habit Level h_t Satisfies A Law Of Motion, E.g. It Is A Function Of Past Consumption Choices: $h_t = (1 - \gamma) h_{t-1} + \gamma c_{t-1}$. Aug 7th, 2021

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