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selection in
multiperiod...

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Asset Pricing
Theory Arbitrage
Pricing Theory and
Multifactor Models
of Risk and Return
(FRM P1 - Book 1 -
Chapter 12)~~ Dr.
**Jiang Asset
Pricing: Overview**

**of Asset Pricing
Theories Arbitrage
Pricing Theory
(APT) CAPM - What
is the Capital
Asset Pricing Model
Arbitrage Pricing
Theory**

**Asset Pricing
Theory Explained
Modern Portfolio
Theory (MPT) and
the Capital Asset
Pricing Model
(CAPM) (FRM P1 2020
- B1 - Ch5)
Arbitrage Pricing
and Finance:**

Remembering
Professor Stephen A
Ross, March 2017
6.14 APT (Arbitrage
Pricing Theory)
Capital Asset
Pricing Model
(CAPM) - Financial
Markets by Yale
University #16 The
Standard Capital
Asset Pricing Model
(FRM Part 1 - Book
1 - Chapter 10)
~~Arbitrage pricing~~
~~theory (APT)~~ What
is Beta? -
MoneyWeek

Investment Tutorials (CML) versus
security market
line (SML), FRM
T1-8 ~~Part 2~~ CAPM
~~What is Capital~~
~~Asset Pricing Model~~
~~Explained (complete~~
~~until end)~~ Modern
Portfolio Theory -
Explained in 4
Minutes Ses 16: The
~~CAPM and APT II~~
The Stochastic
Discount Factor
(SDF) Approach and
How to Derive the
CAPM from It
~~Arbitrage Pricing~~

? UGLIEST, old but
EASIEST CAPM
Capital Asset
Pricing Model, What
is CAPM Explained
(Skip to 1:30!) 16.
Portfolio
Management

Arbitrage Pricing
Theory (APT) **Excel**
Tutorial. APT
Arbitrage Pricing
Theory Model
Capital Asset
Pricing Model
Capital market line

Theory Dr. JB Gupta
Video Lecture on
Arbitrage Pricing
Theory CFA Level
II: Portfolio
Management
Multifactor Models
Part I (of 2)
Arbitrage Pricing
Theory (APT):
Tutorial on
Implementation
Arbitrage Pricing
Theory (Portfolio)
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decade spanning
roughly 1969-79 seems
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modeling with his
explicit dynamic
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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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by Duffie ...

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of arbitrage, single-agent optimality, and equilibrium.

Dynamic Asset Pricing
Theory by Darrell
Duffie (1996 ...

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.

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Arbitrage Pricing
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~~1 Chapter 12)~~ Dr. Jiang Asset Pricing: Overview of Asset Pricing Theories Arbitrage Pricing Theory (APT) CAPM - What is the Capital Asset Pricing Model Arbitrage Pricing Theory Asset Pricing Theory Explained Modern Portfolio Theory (MPT) and the Capital Asset Pricing Model (CAPM) (FRM P1 2020 - B1 - Ch5) Arbitrage Pricing and Finance: Remembering Professor Stephen A Ross, March 2017 6.14 APT

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Pricing Theory Model Capital Asset Pricing Model
Capital market line (CML) versus security market line (SML), FRM T1-8 ~~Part 2~~ CAPM What is Capital Asset Pricing Model Explained ~~(complete until end)~~ Modern Portfolio Theory - Explained in 4 Minutes Ses 16: The CAPM and APT II
The Stochastic Discount Factor (SDF) Approach and How to Derive the CAPM from It ~~Arbitrage Pricing Theory~~ **Dr. JB Gupta Video Lecture on Arbitrage Pricing**

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~~II: Portfolio~~
~~Management~~ Multifactor
~~Models Part I (of 2)~~
Arbitrage Pricing
Theory (APT): Tutorial
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