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An Overview of Asset Pricing Models - people.bath.ac.uk

sectional asset pricing approach to dynamic asset pricing models. The empirical applications The empirical applications of the static Fama-MacBeth approach are too numerous to list, but some of the seminal work

Regression-Based Estimation of Dynamic Asset Pricing Models

First, in dynamic asset pricing models, the pricing relations are typically the solutions to a dynamic optimization problem by investors or a replication argument based on no-arbitrage opportunities.

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