

Bernhard Schlink Der Vorleser

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Asset Pricing: Amazon.co.uk: Cochrane, John H ...

These typos are all removed in the revised edition. Portfolio theory is a draft of a Chapter on portfolio theory for the next edition. The Introduction to "Financial Markets and the Real Economy" is an updated survey of macro-asset pricing work.

Asset Pricing — John H. Cochrane

First Edition, 2001 Revised Edition, 2005 Library of Congress Cataloging-in-Publication Data Cochrane, John H. (John Howland) Asset pricing / John H. Cochrane.— Rev. ed. p. cm. Includes bibliographical references and index. ISBN 0-691-12137-0 (cl : alk. paper) 1. Capital assets pricing model. 2. Securities. I. Title. HG4636.C56 2005 332.6---dc22 2004050561

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John H. Cochrane, ASSET PRICING Revised Edition (Princeton University Press, Princeton, USA and Oxford, UK 2005), pp. xi + 533, \$85. Citations (1) References (22)

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I want to give it a 10 out of 5. It tries to put all the asset pricing issues in a single framework, which makes the topic much more interesting and much easier to understand. It is a very useful book for the finance academicians. I became a fan of John Cochrane because of this book.

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