



Financial Markets Theory: Equilibrium, Efficiency and Information (Springer Finance)

Emilio Barucci

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A presentation of classical asset pricing theory, this textbook is the only one to address the economic foundations of financial markets theory from a mathematically rigorous standpoint and to offer a self-contained critical discussion based on empirical results. Tools for understanding the economic analysis are provided, and mathematical models are presented in discrete time/finite state space for simplicity. Examples and exercises included.

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