



# Theory of Asset Pricing

*George Pennacchi*

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**Theory of Asset Pricing** unifies the central tenets and techniques of asset valuation into a single, comprehensive resource that is ideal for the first PhD course in asset pricing.

**Single-Period Portfolio Choice and Asset Pricing:** Expected Utility and Risk Aversion; Mean-Variance Analysis; CAPM, Arbitrage, and Linear Factor Models; Consumption-Savings and State Pricing;

**Multiperiod Consumption, Portfolio Choice, and Asset Pricing:** A Multiperiod Discrete Time Model of Consumption; Multiperiod Market Equilibrium; **Contingent Claims Pricing:** Basics of Derivative Pricing; Essentials of Diffusion Processes and Itô's Lemma; Dynamic Hedging and PDE Valuation; Arbitrage,

Martingales, Pricing Kernels; Mixing Diffusion and Jump Processes; **Asset Pricing in Continuous Time:** Continuous-Time Consumption and Portfolio Choice; Equilibrium Asset Returns; Time-Inseparable Utility; **Additional Topics in Asset Pricing:** Behavioral Finance and Asset Pricing; Asset Pricing with Differential Information; Models of the Term Structure of Interest Rates; Models of Default Risk.

**MESSAGE:** For all readers interested in asset valuation.

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