FIN 620_Asset Valuation

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- John H. Cochrane page on asset pricing:

https://faculty.chicagobooth.edu/john.cochrane/teaching/asset_pricing.htm

- Asset Pricing, John H. Cochrane, Princeton University press
- Ebook Investment Valuation 3rd Aswath Damodaran:

https://www.academia.edu/22511929/Ebook_Investment_Valuation_3rd_Aswath_Damodaran

- Darrell Duffie Asset Pricing Theory, Princeton University Press:

http://www.lse.ac.uk/resources/calendar/courseGuides/FM/2019_FM503.htm

- Kenneth Singleton, 2006, Empirical Dynamic Asset pricing, Princeton University Press:

http://digilib.umpalopo.ac.id:8080/xmlui/bitstream/handle/123456789/131/0691122970_Empirical%20Dynamic%20Asset%20Pricing%20Model%20Specification%20and%20Econometric%20Assessment.pdf?sequence=1&isAllowed=y

Topics to be covered

- Asset Pricing, CAPM, Capital market efficiency, Arbitrage Pricing Theory, (4^{th} Feb). List of research papers available in LMS.
- Fama-French Three Factor, Four factor, Fama-French five Factor and Multifactor model. (16^{th} Feb). List of research papers available in LMS.
- Equity Valuation
- Debt Valuation
- Options and Futures
- Efficient Market Hypothesis