

Chapter 8: An Introduction to Asset Pricing Models

Analysis of Investments & Management of Portfolios

10TH EDITION

Reilly & Brown

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Capital Market Theory: An Overview

- Capital market theory extends portfolio theory and develops a model for pricing all risky assets, while capital asset pricing model (CAPM) will allow you to determine the required rate of return for any risky asset
- Four Areas
 - Background for Capital Market Theory
 - Developing the Capital Market Line
 - Risk-Neutral Pricing and the Market Portfolio
 - Risk-Neutral Pricing and the Market Portfolio

Chapter 8 Asset Pricing Models

Claus Munk



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