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Kerry Back at the Journal of Financial Intermediation conference in Hong Kong, June 2017 I am the J. Howard Creekmore Professor of Finance at Rice University's Jones Graduate School of Business and a Professor of Economics in the Rice University School of Social Sciences.

Kerry Back

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Kerry Back is the J. Howard Creekmore Professor of Finance at Rice University's Jones Graduate School of Business and a Professor of Economics. He has previously served on the faculties of Northwestern University, Indiana University, Washington University in St. Louis, and Texas A&M University.

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Stochastic discount factor - Wikipedia

This book is intended as a textbook for asset pricing theory courses at the Ph.D. or Masters in Quantitative Finance level and as a reference for financial researchers. The first two parts of the book explain portfolio choice and asset pricing theory in single-period, discrete-time, and continuous-time models. For valuation, the focus throughout is on stochastic discount factors and ...

Asset Pricing and Portfolio Choice Theory - Oxford Scholarship

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