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John Cochrane, “ Asset Pricing ” (2001 edition or the revised edition, 2005). Mostly part I (chapters 1-9) of the 2005 edition are relevant. Darrell Duffie, “ Dynamic Asset Pricing Theory ” , 3. rd. edition. This book contains a compact, rigorous, high-level treatment of the field. Mostly the first four chapters (discrete time) are relevant.

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