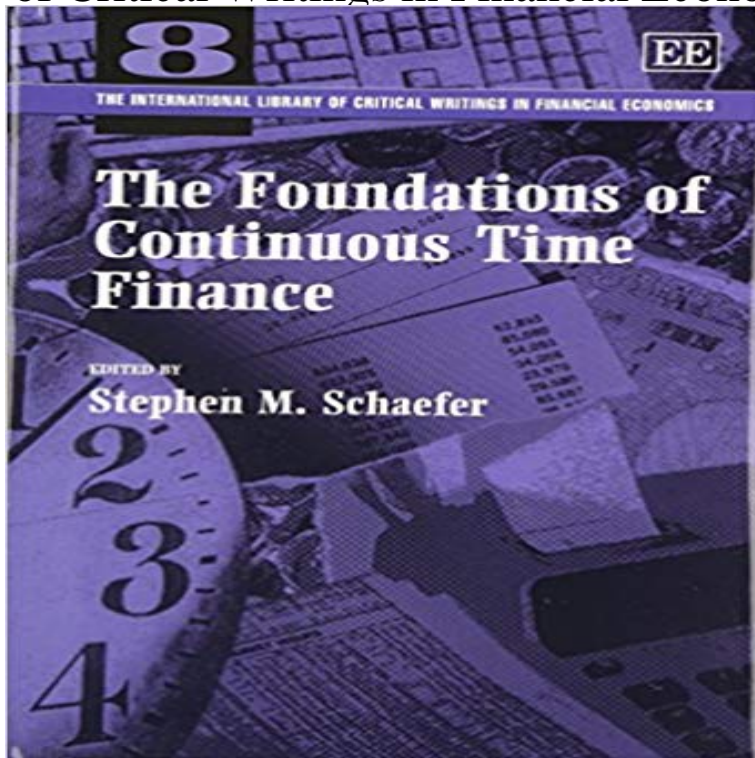


The Foundations of Continuous Time Finance (The International Library of Critical Writings in Financial Economics series)



This text is a collection of 25 papers on the development of continuous time finance. The five sections cover the continuous time model, dynamic portfolio selection, equilibrium models, derivative pricing, and term structure and other applications. The book includes contributions in areas such as: the Martingale approach to non-arbitrage pricing; dynamic models of consumption and portfolio selection; the inter-temporal and consumption based asset pricing models; and contingent claims pricing and the Modigliana-Miller theorem.

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