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This note introduces asset pricing theory to Ph.D. students in finance. The emphasis is put on dynamic asset pricing models that are built on continuous-time stochastic processes. It is very preliminary. Please let me know if you discover any mistake. Shanghai, China, Junhui Qian February 2019 jhqian@sjtu.edu.cn i

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An asset pricing model aims to identify economic or statistical factors that eliminate model mispricing. Absent alpha, expected return differential across assets is triggered by factor loadings only. The presence of model mispricing could give rise to additional cross sectional effects.

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