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Pennacchi Asset Pricing Solutions Apr 20, 2020 - By Seiichi Morimura \* Book Theory Asset Pricing George Pennacchi \* theory of asset pricing unifies the central tenets and techniques of asset valuation into a single george g pennacchi is a professor of finance and a co director of the office. Page 2/5.

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### **Teaching - George G. Pennacchi**

We then turn to dynamic models of asset pricing where we discuss classic asset pricing anomalies in the context of consumption based models. We introduce some well studied solutions to these anomalies including the introduction of Epstein-Zin preferences, ambiguity aversion and habit formation.

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