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John H. Cochrane, *ASSET PRICING Revised Edition* (Princeton University Press, Princeton, USA and Oxford, UK 2005), pp. xi + 533, \$85. Citations (1) References (22)

## **(PDF) John H. Cochrane, Asset Pricing (Revised Edition)**

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Cochrane.— Rev. ed. p. cm. Includes bibliographical references and index. ISBN 0-691-12137-0 (cl : alk. paper) 1. Capital assets pricing model. 2. Securities. I. Title. HG4636.C56 2005 332.6---dc22 2004050561

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Cochrane, John H. 1991, Production-Based Asset Pricing and the Link Between Stock Returns and Economic Fluctuations *The Journal of Finance* 46, 209-237. This is the source of the graph and tables for the "Production" section.

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