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discussions of empirical studies of dynamic asset pricing models. Readers who are more interested in the analysis of pricing models and wish to skip over this material may nevertheless find it useful to read Chapters 1 and 5. The former introduces many of the estimators and associated notation

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PhD Teaching | Kenneth J. Singleton

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In the sections that give a short overview of empirical results concerning the different models it therefore has to be kept in mind that the aim of most models is not to explain prices. The results have to be interpreted as how well the fundamental value of the assets explains the observed prices and not how well the model explains prices.

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2006. Working Papers. Learning and Risk
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Structure Model | PDF. Marco Giacoletti,
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His recent research in econometric methods for estimation and testing of dynamic asset pricing models has been highly influential in academic circles. He is the author of Credit Risk with Darrell Duffie and a new book titled Empirical Dynamic Asset Pricing: Model Specification and Econometric

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