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and rather "messy"). The analysis of Huang & Litzenberger and Ingersoll is much more "cleaner," and if you feel comfortable with the treatment of this Lecture you may skip pp.155-165 and 173-180 in C&W. Read pp.166-169 in C&W to understand an individual's portfolio choice. Make an attempt to solve Exercise 6.1-6.3. 6.4 NEXT TIME

Lecture 6 The Investment Opportunity Set

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