



## Limitations of the Capital Asset Pricing Model (CAPM)

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By Manuel Kürschner

Grin Verlag Jul 2008, 2008. Taschenbuch. Book Condition: Neu. 208x148x15 mm. This item is printed on demand - Print on Demand Titel. - Scholarly Research Paper from the year 2008 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, printed single-sided, grade: 1,3, University of Cooperative Education, 31 entries in the bibliography, language: English, abstract: The objective of this paper is to give an overview of the most important movements of the complex area of asset pricing. This will be tried by logically structuring and building up the topic from its origins, the Capital Asset Pricing Model, and then over its main points of critique, in order to arrive at the different options developed by financial science that try to resolve those problematic aspects. Due to the complexity of this subject and the limited scope of this paper, obviously it will not be possible to discuss each model or movement in depth. Coherently, the aim is to point out the main thoughts of each aspect discussed. For further information, especially concerning the deeper mathematical backgrounds and derivations of the models, the author would like to refer the reader to the books mentioned in this paper. Many of those works,...



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