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majority of investors, the home equity preference in international portfolio diversification, the excess volatility of asset returns, the equity premium and the risk-free rate puzzles, and the occurrence of trading break-downs. JEL codes: G10, G18, D81. Keywords: ambiguity, ambiguity-aversion, participation, liquidity, asset pricing. 1 ...

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Consumption and Portfolio Choice Until
now our applications of continuous-time
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