

## ASSET FLOW DIFFERENTIAL EQUATIONS

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### Abstract

In this talk, I will give an overview on deterministic asset pricing models. I will present asset flow differential equations used for modeling a single asset market involving a group of investors. Derivation of models are based on the assumption of the finiteness of assets (rather than assuming unbounded arbitrage) in addition to investment strategies that are based on either price momentum (trend) or valuation considerations.

**Keywords:** Ordinary differential equations for asset pricing, price dynamics, asset flow, dynamical system approach to mathematical finance.

### References

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