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**sensitive
are
equilibrium
pricing
models to
real-world
distortions?**

[Harbir Lamba](#)

(Submitted on 30

In both
finance
and
economics,
quantitative
models
are
usually
studied
as
isolated
mathematical
objects -
-- most
often
defined
by very
strong
simplifying
assumptions
concerning
rationality,
efficiency
and the
existence
of
disequilibrium
adjustment
mechanisms.