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2 Absence of Arbitrage Valuation Similarly, for a fixed future time period T , higher values for the opportunity cost r lead to lower present values today at $t=0$. 1.3 Perpetuities Consider an infinite sequence of cash flows of the same amount C which commences payment at $t = 1$ and never cease. This is an

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Then, any q 2RK that is part of a Radner equilibrium satisfies no-arbitrage. Under simple restrictions on assets and preferences, equilibrium implies absence of arbitrage. Intuitively, arbitrage implies some money is

left on the table. Given the efficiency properties of equilibrium, this should not happen.

Absence of Arbitrage and Equilibrium

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Near arbitrage, where you have assets that have identical or almost identical cash flows, trading at different prices, but there is no guarantee that the prices will converge and there exist significant constraints on the investors forcing convergence.

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A direct consequence of the absence of opportunities for arbitrage is that the value of a portfolio depends only on the payoff it generates. Indeed, assume that two portfolios, z_1 and z_2 , generate the same payoffs but do not have the same value. Then, for example, if $p \cdot z_1 < p \cdot z_2$ portfolio $z_1 - z_2$ constitutes an opportunity for arbitrage.

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