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He is co-author (with Zvi Bodie and Alex Kane) of the texts Investments and Essentials of Investments. Professor Marcus has served as a research fellow at the National Bureau of Economic Research. Professor Marcus also spent two years at Freddie Mac, where he helped to develop mortgage pricing and credit risk models.

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Bodie, Zvi; Marcus, Alan J. An author of many articles in finance and management journals, Professor Kane's research is mainly in corporate finance, portfolio management, and capital markets, most recently in the measurement of market volatility and the pricing of options.

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