

# **Multi-Asset Noisy Rational Expectations Equilibrium with Contingent Claims**

By

**Georgy Chabakauri**

**Kathy Yuan**

**Konstantinos E. Zachariadis**

**DISCUSSION PAPER NO 745**

**PAUL WOOLEY CENTRE WORKING PAPER No 49**

**Revised version  
October 2021**

**Any opinions expressed here are those of the authors and not necessarily those of the FMG. The research findings reported in this paper are the result of the independent research of the authors and do not necessarily reflect the views of the LSE.**