Capital Asset Pricing Model

$$E[R_t] = R_f + B(E[R_m] - R_f)$$

where : R_t - return at time t

R_m - market return

R_f - risk-free rate

B - sensitivity

$(R_m - R_f)$ - market risk premium

Arbitrage Pricing Theory

Three Factor Model

Four Factor Model

Five Factor Model

Black-Scholes

Black-Scholes-Merton

Arrow-Debreu

Martingales

Modern Portfolio Theory