

Download Kindle

FINANCE AND ECONOMICS DISCUSSION SERIES: THE EXTREME BOUNDS OF THE CROSS-SECTION OF EXPECTED STOCK RETURNS



Finance and Economics Discussion Series: The Extreme Bounds of the Cross-Section of Expected Stock Returns

United States Federal Reserve Board, J. Benson Durham

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.Several empirical studies report violations of the asset-pricing model of Sharpe (1964), Lintner (1965), and Black (1972). But, there is no consensus on specification in this literature, as such studies typically consider only a limited number of explanatory variables and do not satisfactorily control for previous findings. Extreme bound analysis (EBA), an imperfect but useful remedy for model...

Download PDF Finance and Economics Discussion Series: The Extreme Bounds of the Cross-Section of Expected Stock Returns

- Authored by J Benson Durham
- Released at 2013



Filesize: 1.76 MB

Reviews

This book is indeed gripping and interesting. It really is rally exciting throug studying period. Its been written in an extremely easy way and is particularly merely soon after i finished reading this book through which in fact changed me, affect the way i think.

-- **Aisha Lemke**

Unquestionably, this is actually the very best work by any article writer. It usually does not price a lot of. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Augustine Pfannerstill**

Related Books

- **Bully, the Bullied, and the Not-So Innocent Bystander: From Preschool to High School and Beyond: Breaking the Cycle of Violence and Creating More Deeply Caring...**
- **Genuine] Whiterun youth selection set: You do not know who I am Raouxue(Chinese Edition)**
- **Weebies Family Halloween Night English Language: English Language British Full Colour**
- **Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer**
- **Scaffolding Emergent Literacy : A Child-Centered Approach for Preschool Through Grade 5**