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FINANCE AND ECONOMICS DISCUSSION SERIES: EXPECTATIONS OF RISK AND RETURN AMONG HOUSEHOLD INVESTORS: ARE THEIR SHARPE RATIOS COUNTERCYCLICAL (PAPERBACK)



Finance and Economics Discussion Series: Expectations of Risk and Return Among Household Investors: Are Their Sharpe Ratios Countercyclical

United States Federal Reserve Board.
Gene Amromin, Steven A. Sharpe

Bibliogov, United States, 2013. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. Data obtained from special questions on the Michigan Survey of Consumer Attitudes over several years are used to analyze stock market beliefs and portfolio choices of household investors. Consistent with other survey results, expected future returns appear to be extrapolated from past realized returns. The data also indicate that expected risk and return are strongly influenced by economic prospects. When investors believe...

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