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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..

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- Authored by J Benson Durham
- Released at 2013



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