

the low beta anomaly: a decomposition into micro and macro ... - the low beta anomaly: a decomposition into micro and macro effects malcolm baker* brendan bradley ryan taliaferro september 13, 2013 abstract low beta stocks have offered a combination of low risk and high returns.

a primer on alternative risk premia - thierry roncalli - a primer on alternative risk premia 1 introduction over the last few years, factor investing has grown in popularity and rapidly attracted asset managers and large institutional investors.

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measuring the "world" real interest rate national bureau ... - measuring the "world" real interest rate mervyn king and david low nber working paper no. 19887 february 2014 jel no. e4,e43,g12 abstract over the past couple of decades, and especially since the financial crisis in 2008-09, real interest rates

risk measurement: an introduction to value at risk - risk measurement: an introduction to value at risk thomas j. linsmeier and neil d. pearson* university of illinois at urbana-champaign july 1996 abstract

hedging guarantees in variable annuities under both equity ... - hedging guarantees in variable annuities under both equity and interest rate risks thomas f. coleman a, yuyingli, maria-cristina patronb,1 a department of computer science, cornell university, ithaca, ny 14853 bcornell theory center - manhattan, cornell university, new york, ny 10004 abstract effective hedging strategies for variable annuities are crucial for insurance compa-

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signalling power of dividend on firms $\frac{div_t}{eps_t} = \frac{div_{t-1}}{eps_{t-1}} + adj$ where: div_t is the dividend for the current period, div_{t-1} is the dividend for the previous period, adj is the adjustment rate div_{t+1} is the target dividend ratio and eps_t is the earning per share for the current period. however, from a more recent literature, namely kumar and lee (2001), the authors claimed to

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outlook for the securitisation market (blommestein et al) - * * the authors are working in the bond market and public debt management unit in the financial affairs division of the oecd directorate for financial and enterprise affairs, as head of the unit, sovereign debt market expert (on leave from the turkish treasury) and public debt management consultant,

haoxiang zhu - mit - research interests asset pricing, market structure, market design research articles (in reverse chronological order) 13rtgage dollar roll, with zhaogang song, july 2018.

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