

Presentation Title

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Organisation

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- A cheeky reference: Ang (2014).

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- A cheeky reference: Ang (2014).

References

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Madhavan, A., Sobczyk, A., Ang, A., 2016. Estimating time-varying factor exposures with cross-sectional characteristics with application to active mutual fund returns. Available at SSRN: <https://ssrn.com/abstract=2879071>.