Background readings Week 9

Lecture notes 11 and 12: Multi-factor models of the cross-section of stock returns

"*Analysis of Financial Time Series*":

- 9.2, 9.3, 9.4, 9.5 (same as last week)

Also, recommended: Fama-French (2015) and Gibbons, Ross, and Shanken (1987) (see ccle)

- See Linear Factor Model note written by me as well