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Abstract

In this paper, we propose ex-ante characteristics that predict the drop in risk-adjusted performance out-of-sample for a large set of stock anomalies published in finance and accounting academic journals. Our set of predictors is generated by hypotheses of OOS decay put forward by McLean and Pontiff (2016): arbitrage capital flowing into newly published strategies and in-sample overfitting linked to multiple hypothesis testing. The year of publication alone compatible with both hypotheses—explains 30% of the variance of Sharpe decay across factors: Every year, the Sharpe decay of newly-published factors increases by 5ppt. The other important variables are directly related to overfitting: the number of operations required to calculate the signal and two measures of sensitivity of in-sample Sharpe to outliers together add another 15% of explanatory power. Some arbitrage-related variables are statistically significant, but their predictive power is marginal

Keywords: `elsarticle.cls`, LaTeX, Elsevier, template

1. Introduction

Although quadrupole excitons (QE) in cuprous oxide crystals are good candidates for BEC due to their narrowLeiner et al. (2021) line-width and long life-time there are some factors impeding BEC Assume some density of quadrupole 1S excitons created by an external laser pulseLeiner et al. (2021). The corresponding polaritons move in the crystal as the polariton and can be trapped

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⋆⋆The second title footnote which is a longer text matter to fill through the whole text width and overflow into another line in the footnotes area of the first page.

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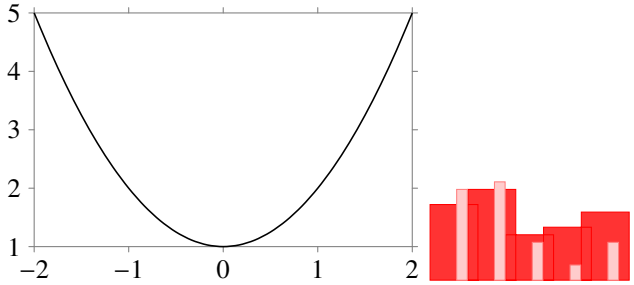
[1]This is the first author footnote.

[2]Another author footnote, this is a very long footnote and it should be a really long footnote. But this footnote is not yet sufficiently long enough to make two lines of footnote text.

[3]Yet another author footnote.

by the PMS due to WGM-QE resonant interaction. The WGM evanescent field penetration depth into the cuprous oxide adjacent crystal is much larger than the QE radius:Below we compare the evanescent quadrupole polariton and conventional bulk quadrupole polariton in cuprousSun et al. (2021) oxide. For simplicity let us consider the incident polariton wave vector running along the interface (z direction). The polarization of the polariton is taken along the x direction (Reddy et al., 2021; Zhang et al., 2021).

In this section let us utilize the above calculated WGM-QE interaction to obtain the evanescent polariton (EP) dispersion in the framework of the coupled oscillator model that has been widely used for describing coupled atomphoton or exciton-photon modes in microcavity systems.



2. Conclusion

Kamilaris & Prenafeta-Boldú (2018) WGM evanescent field penetration depth into the cuprous oxide adjacent crystal is much larger than the QE radius (Mackenzie et al., 1992; Deng & Yu, 2014; Kamilaris & Prenafeta-Boldú, 2018):Below we compare the evanescent quadrupole polariton and conventional bulk quadrupole polariton in cuprous oxide. (Goodfellow et al., 2016) and Kamilaris & Prenafeta-Boldú (2018) simplicity let us consider the incident polariton wave vector running along the interface (z direction). The polarization of the polariton is taken along the x direction.In this section let us utilize the above calculated WGM-QE interaction to obtain the evanescent polariton (EP)

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