FIN 3080 Investment Analysis and Portfolio Management

Spring 2023 | CUHK (SZ)

Assignment IV

Due: 23:59, April 17, 2023

Tips

- Please reserve at least one hour for submission. Late submission without justification is not acceptable.
- A complete submission shall be a compressed package named with "YourID_YourName" containing (i) one readable PDF file (1.5-spaced, 11pt, no greater than 5 pages) with your, if any, arguments, tables and figures, and (ii) one or many code files that generate the empirical results.
- This homework is on individual basis and each student shall submit her or his own solution. You may discuss with your fellows but plagiarism and fabrication are strictly prohibited.
- You may not use Excel for data analysis and you may not plot figures by hand.

Problems

1. Please read through Chen et al. (2019) and then replicate table 2 and 3 therein with all China's main-board (including SME) stocks over the first week of 2017 to the last week of 2022.

References

Chen, Yifan et al. (2019). "Empirical test of CAPM in Shanghai securities market". In: *Finance* 9, pp. 28–33.