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(Alec Langosh)

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GRIN Verlag Mai 2010, 2010. Taschenbuch. Book Condition: Neu. 212x146x2 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2008 in the subject Business economics - Investment and Finance, grade: 100%, , course: Money and Capital Market Analysis, language: English, abstract: This paper presents the classic-static beta values and beta values estimated by an asymmetric beta model. In asymmetric model we have the possibility to estimate the upside and downside betas, while in the static model we are not able to work it out. We will estimate the static and asymmetric betas of two stocks in France Exchange stock market, Michelin and Tf1. So the data consists of daily returns of France Exchange stock market index CAC-40 and the above two stocks , during the period June 2nd of 2000 to May 17th of 2004. Actually this paper examines the estimation of betas under bull and bear market conditions. Asymmetries are of substantial economic importance for an investor who has symmetric beliefs, so he must switch his beliefs in an asymmetry one, where this is necessary. 28 pp. Englisch.



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