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United States Federal Reserve Board,  
Benjamin Chiquoine, Erik Hjalmarsson

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 30 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. We show that the general bias reducing technique of jackknifing can be successfully applied to stock return predictability regressions. Compared to standard OLS estimation, the jackknifing procedure delivers virtually unbiased estimates with mean squared errors that generally dominate those of the OLS estimates. The jackknifing method is very general, as well as simple to implement, and can be applied to models...

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