

MGMT 638

Session 4

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Fama-French 5 Factor Model

Interactive NotebookLM Resource:

<https://notebooklm.google.com/notebook/d954c2ce-ade6-4f8f-a169-6cf20e6c7f92>

PDF

Explore the five factors:

- Market risk (MKT)
- Size (SMB - Small Minus Big)
- Value (HML - High Minus Low)
- Profitability (RMW - Robust Minus Weak)
- Investment (CMA - Conservative Minus Aggressive)

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[https://notebooklm.google.com/notebook/
5a303502-e158-49bb-bd81-a20c35a00b8d](https://notebooklm.google.com/notebook/5a303502-e158-49bb-bd81-a20c35a00b8d)

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