Financial Anomalies

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2024-08-24

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Preface

The article is desiged to study financial anomalies

1 Introduction

Fama and MacBeth (1973) : Two-parameter risk-return regression equation

$$x_{im} \equiv \frac{totalmarketvalueofallunitsofassets}{totalmarketvalueofallassets} \tag{1.1}$$

2 Summary

In summary, this book has no content whatsoever.

References

Fama, Eugene F, and James D MacBeth. 1973. "Risk, Return, and Equilibrium: Empirical Tests." *Journal of Political Economy* 81 (3): 607–36.