



Permanent and Temporary Components of Stock Prices

Eugene F. Fama; Kenneth R. French

The Journal of Political Economy, Vol. 96, No. 2. (Apr., 1988), pp. 246-273.

Stable URL:

<http://links.jstor.org/sici?sici=0022-3808%28198804%2996%3A2%3C246%3APATCOS%3E2.0.CO%3B2-B>

The Journal of Political Economy is currently published by The University of Chicago Press.

Your use of the JSTOR archive indicates your acceptance of JSTOR's Terms and Conditions of Use, available at <http://www.jstor.org/about/terms.html>. JSTOR's Terms and Conditions of Use provides, in part, that unless you have obtained prior permission, you may not download an entire issue of a journal or multiple copies of articles, and you may use content in the JSTOR archive only for your personal, non-commercial use.

Please contact the publisher regarding any further use of this work. Publisher contact information may be obtained at <http://www.jstor.org/journals/ucpress.html>.

Each copy of any part of a JSTOR transmission must contain the same copyright notice that appears on the screen or printed page of such transmission.

The JSTOR Archive is a trusted digital repository providing for long-term preservation and access to leading academic journals and scholarly literature from around the world. The Archive is supported by libraries, scholarly societies, publishers, and foundations. It is an initiative of JSTOR, a not-for-profit organization with a mission to help the scholarly community take advantage of advances in technology. For more information regarding JSTOR, please contact support@jstor.org.

LINKED CITATIONS

- Page 1 of 3 -



You have printed the following article:

Permanent and Temporary Components of Stock Prices

Eugene F. Fama; Kenneth R. French

The Journal of Political Economy, Vol. 96, No. 2. (Apr., 1988), pp. 246-273.

Stable URL:

<http://links.jstor.org/sici?sici=0022-3808%28198804%2996%3A2%3C246%3APATCOS%3E2.0.CO%3B2-B>

This article references the following linked citations. If you are trying to access articles from an off-campus location, you may be required to first logon via your library web site to access JSTOR. Please visit your library's website or contact a librarian to learn about options for remote access to JSTOR.

References

Common Stocks as a Hedge Against Inflation

Zvi Bodie

The Journal of Finance, Vol. 31, No. 2, Papers and Proceedings of the Thirty-Fourth Annual Meeting of the American Finance Association Dallas, Texas December 28-30, 1975. (May, 1976), pp. 459-470.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28197605%2931%3A2%3C459%3ACSAHA%3E2.0.CO%3B2-Y>

Does the Stock Market Overreact?

Werner F. M. De Bondt; Richard Thaler

The Journal of Finance, Vol. 40, No. 3, Papers and Proceedings of the Forty-Third Annual Meeting American Finance Association, Dallas, Texas, December 28-30, 1984. (Jul., 1985), pp. 793-805.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28198507%2940%3A3%3C793%3ADTSMO%3E2.0.CO%3B2-Q>

Efficient Capital Markets: A Review of Theory and Empirical Work

Eugene F. Fama

The Journal of Finance, Vol. 25, No. 2, Papers and Proceedings of the Twenty-Eighth Annual Meeting of the American Finance Association New York, N.Y. December, 28-30, 1969. (May, 1970), pp. 383-417.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28197005%2925%3A2%3C383%3AECMARO%3E2.0.CO%3B2-V>

LINKED CITATIONS

- Page 2 of 3 -



Large Sample Properties of Generalized Method of Moments Estimators

Lars Peter Hansen

Econometrica, Vol. 50, No. 4. (Jul., 1982), pp. 1029-1054.

Stable URL:

<http://links.jstor.org/sici?sici=0012-9682%28198207%2950%3A4%3C1029%3ALSPOGM%3E2.0.CO%3B2-O>

The "Fisher Effect" for Risky Assets: An Empirical Investigation

Jeffrey F. Jaffe; Gershon Mandelker

The Journal of Finance, Vol. 31, No. 2, Papers and Proceedings of the Thirty-Fourth Annual Meeting of the American Finance Association Dallas, Texas December 28-30, 1975. (May, 1976), pp. 447-458.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28197605%2931%3A2%3C447%3AT%22EFRA%3E2.0.CO%3B2-6>

Note on Bias in the Estimation of Autocorrelation

M. G. Kendall

Biometrika, Vol. 41, No. 3/4. (Dec., 1954), pp. 403-404.

Stable URL:

<http://links.jstor.org/sici?sici=0006-3444%28195412%2941%3A3%2F4%3C403%3ANOBITE%3E2.0.CO%3B2-8>

Market and Industry Factors in Stock Price Behavior

Benjamin F. King

The Journal of Business, Vol. 39, No. 1, Part 2: Supplement on Security Prices. (Jan., 1966), pp. 139-190.

Stable URL:

<http://links.jstor.org/sici?sici=0021-9398%28196601%2939%3A1%3C139%3AMAFIS%3E2.0.CO%3B2-J>

Inflation and Rates of Return on Common Stocks

Charles R. Nelson

The Journal of Finance, Vol. 31, No. 2, Papers and Proceedings of the Thirty-Fourth Annual Meeting of the American Finance Association Dallas, Texas December 28-30, 1975. (May, 1976), pp. 471-483.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28197605%2931%3A2%3C471%3AIARORO%3E2.0.CO%3B2-A>

LINKED CITATIONS

- Page 3 of 3 -



The Variability of the Market Factor of the New York Stock Exchange

R. R. Officer

The Journal of Business, Vol. 46, No. 3. (Jul., 1973), pp. 434-453.

Stable URL:

<http://links.jstor.org/sici?sici=0021-9398%28197307%2946%3A3%3C434%3ATVOTMF%3E2.0.CO%3B2-0>

Does the Stock Market Rationally Reflect Fundamental Values?

Lawrence H. Summers

The Journal of Finance, Vol. 41, No. 3, Papers and Proceedings of the Forty-Fourth Annual Meeting of the American Finance Association, New York, New York, December 28-30, 1985. (Jul., 1986), pp. 591-601.

Stable URL:

<http://links.jstor.org/sici?sici=0022-1082%28198607%2941%3A3%3C591%3ADTSMRR%3E2.0.CO%3B2-A>

A Heteroskedasticity-Consistent Covariance Matrix Estimator and a Direct Test for Heteroskedasticity

Halbert White

Econometrica, Vol. 48, No. 4. (May, 1980), pp. 817-838.

Stable URL:

<http://links.jstor.org/sici?sici=0012-9682%28198005%2948%3A4%3C817%3AAHCMEA%3E2.0.CO%3B2-K>