

Anomaly expected returns

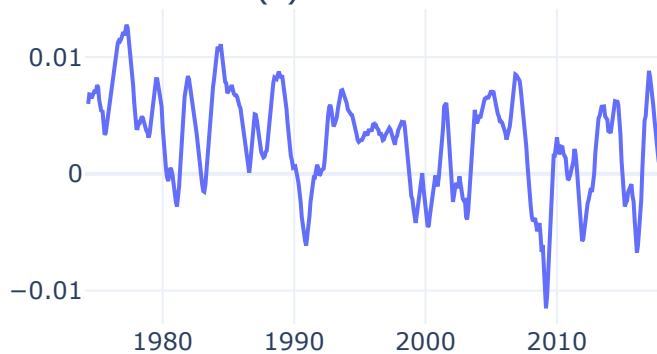
(a) Size



(b) Value



(c) Momentum



(d) Profitability

