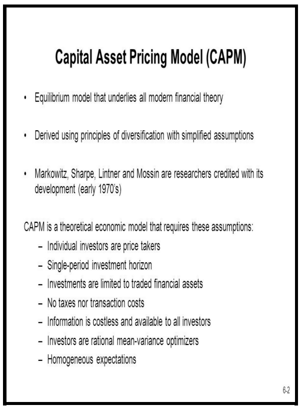
Capital Asset Pricing Model versus the Arbitrage Pricing Theory

- - KOMPARASI CAPITAL ASSET PRICING MODEL VERSUS ARBITRAGE PRICING THEORY MODEL ATAS VOLATILITAS RETURN SAHAM



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On the other hand, the Arbitrage Pricing Theory APT was developed by the economist Stephen Ross in 1976 which he intend it to serve as an alternative solution for CAPM. The method of analysis used nested models with panel data. Arbitrage Pricing Theory: An Overview In the 1960s, Jack Treynor, William F.

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Bank of Finland, BOFIT Institute for Economies in Transition. When using the CAPM we could conclude that it is a very simple but comprehensive way to obtain critical information about a specific investment. APT Asset Pricing Model are very useful tools that enable financial annalists or just simply independent investors evaluate the risk in an specific investment and at the same time set a specific rate of return with respect the amount of risk of an individual investment or a portfolio.

[PDF] The Validity of Capital Asset Pricing Model (CAPM) and Arbitrage Pricing Theory (APT) in Predicting the Return of Stocks in Indonesia Stock Exchange 2008

Evidence from the Markov Regime Switching Model. Key Differences At first glance, the CAPM and APT formulas look identical, but the CAPM has only one factor and one beta.

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