

Quiz: Quantitative Investing

Due Feb 22 at 3:30pm

Points 3

Questions 3

Time Limit 10 Minutes

Instructions

This is an individual quiz with a 10 minutes limit.

Attempt History

| | Attempt | Time | Score |
|--------|---------------------------|--------------------|------------|
| LATEST | Attempt 1 | less than 1 minute | 2 out of 3 |

Score for this quiz: **2** out of 3

Submitted Feb 5 at 10:26pm

This attempt took less than 1 minute.

Question 1

1 / 1 pts

What is "Factor Proliferation"?



It is the discovery of in-sample market anomalies that do not follow the Capital Asset Pricing Model.



It is the proliferation of quantitative investing



It is the proliferation of accounting factorization



It is a test of Capital Asset Pricing Models.

Question 2

1 / 1 pts

Select the most common factors

Correct!

☒ Momentum

Correct!

☒ Book-to-Market

☐ Logo Color

☐ Advertising Factor

Question 3

0 / 1 pts

The presence of persistent factors is the definite proof that markets are inefficient.

You Answered

☒ True

Correct Answer

☐ False

Quiz Score: **2** out of 3