Download Doc

A STUDY OF SHARPE'S ASYMMETRIC BETA MODEL



GRIN Verlag Mai 2010, 2010. Taschenbuch. Book Condition: Neu. 212x146x2 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2008 in the subject Business economics - Investment and Finance, grade: 100%, , course: Money and Capital Market Analysis, language: English, abstract: This paper presents the classic-static beta values and beta values estimated by an asymmetric beta model. In asymmetric model we have the possibility to estimate the upside and downside betas,...

Read PDF A Study of Sharpe's asymmetric beta model

- Authored by Eleftherios Giovanis
- Released at 2010



Filesize: 7.92 MB

Reviews

A new e book with an all new point of view. Better then never, though i am quite late in start reading this one. I am just quickly will get a satisfaction of reading a written publication.

-- Ms. Teagan Quitzon DVM

Comprehensive guideline! Its this kind of great go through. it had been writtern really properly and beneficial. I discovered this publication from my dad and i recommended this book to discover.

-- Constance Considine IV

This pdf is so gripping and exciting. It can be full of knowledge and wisdom I am just effortlessly could get a enjoyment of reading a published pdf.

-- Henri Gutkowski