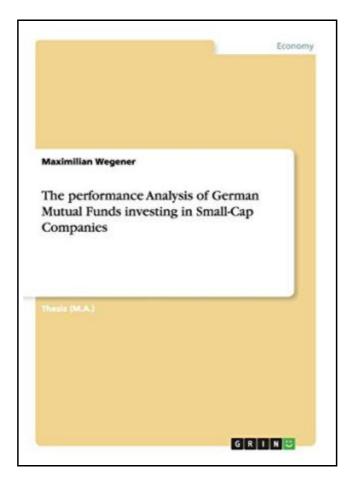
The performance Analysis of German Mutual Funds investing in Small-Cap Companies



Filesize: 7.92 MB

Reviews

This composed book is excellent. This really is for all who statte that there had not been a worth reading through. Your life period will probably be change as soon as you total looking over this ebook.

(Cheyanne Barrows)

THE PERFORMANCE ANALYSIS OF GERMAN MUTUAL FUNDS INVESTING IN SMALL-CAP COMPANIES



GRIN Verlag Gmbh Okt 2014, 2014. Taschenbuch. Book Condition: Neu. 211x151x6 mm. Neuware - Thesis (M.A.) from the year 2014 in the subject Business economics - Investment and Finance, grade: 7.5, Maastricht University, language: English, abstract: The following study examines the performance of mutual funds investing in small cap companies in the period from 1990 until 2013. Therefore, funds investing in small companies in Germany are tested on their ability to deliver risk-adjusted abnormal returns. The returns are risk-adjusted according to Fama French (1996) three-factor model, Carhart four-factor model and the liquidity adjusted five-factor model of Pastor and Stambaugh (2003). A separate examination of the internet crisis 2000 until 2003 and the financial crisis period 2008 until 2013 is done, to assess the ability of fund managers in isolation to examine their results in situations when their skills are most needed. On average, I conclude that fund managers, investing in the small capitalization segment in Germany, are not able to outperform the market even before fees. 64 pp. Englisch.

Read The performance Analysis of German Mutual Funds investing in Small-Cap Companies Online

Download PDF The performance Analysis of German Mutual Funds investing in Small-Cap Companies

Other eBooks



Psychologisches Testverfahren

Reference Series Books LLC Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 249x191x7 mm. This item is printed on demand - Print on Demand Neuware - Quelle: Wikipedia. Seiten: 100. Kapitel: Myers-Briggs-Typindikator, Keirsey Temperament Sorter, DISG,...

Save Document »



Programming in D

Ali Cehreli Dez 2015, 2015. Buch. Book Condition: Neu. 264x182x53 mm. This item is printed on demand - Print on Demand Neuware - The main aim of this book is to teach D to readers...

Save Document »



The Right Kind of Pride: A Chronicle of Character, Caregiving and Community

Right Kind of Pride, United States, 2014. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. After 20 years of marriage author Christopher Cudworth and his...

Save Document »



The genuine book marketing case analysis of the the lam light. Yin Qihua Science Press 21.00(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2007-01-01 Pages: 244 Publisher: Science Press Welcome Our service and quality...

Save Document »



Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age

Adams Media Corporation. Paperback. Book Condition: new. BRAND NEW, Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age, David Dutwin, TV. Web Surfing. IMing. Text Messaging. Video...

Save Document »