

Predictability Of The Swiss Stock Market With Respect To Style

[DOWNLOAD HERE](#)

There is evidence of fairly strong serial correlation in small caps and a lead-lag relationship between large caps and small caps. Moreover, the discussion of a risk premium for cyclical risks which are captured by small caps and value stocks make style portfolios particularly interesting for research. Patrick Scheurle investigates refined market segments such as small value stocks or large growth stocks with respect to return predictability. The empirical research reveals significant positive first-order serial correlation in the returns of large value stocks, large neutral stocks, small neutral stocks, and small growth stocks. The evidence found supports the view that time-varying risk premia for cyclical risks might induce return predictability. EAN/ISBN : 9783834987297 Publisher(s): Gabler Discussed keywords: Brse, Schweiz, Wirtschaft Format: ePub/PDF Author(s): Scheurle, Patrick

[DOWNLOAD HERE](#)

Similar manuals:

[Avalanches From The Wetterhorn Grindelwald Schweiz](#)

[Avalanches From The Wetterhorn Grindelwald Schweiz](#)

[Chateau Aigle Vaud Schweiz](#)

[At The Beehive Emmental Schweiz](#)

[Rocks And Half-timbered Houses, Tchersfeld, Frnkische Schweiz, Bavaria, Germany](#)

[Wirtschaftsunternehmen](#)

[View Over The Roofs Of Old Splgen, Distinguished With The Wakker Price Of The Swiss Homeland Protection Organization QuotSchweizer Heimatschutzquot, Splgen, Graubnden, Switzerlan](#)

[View Over The Roofs Of Old Splgen, Distinguished With The Wakker Price Of The Swiss Homeland Protection Organization QuotSchweizer Heimatschutzquot, Splgen, Graubnden, Switzerlan](#)

[Matterhorn Spiegelt Sich Im Riffelsee, Zermatt, Wallis, Schweiz](#)

[Matterhorn Spiegelt Sich Im Riffelsee, Zermatt, Wallis, Schweiz](#)

[Freeclimber In The Climbing Area Baerenschlucht, Fraenkische Schweiz, Germany](#)

[Freeclimber In The Climbing Area Baerenschlucht, Fraenkische Schweiz, Germany](#)

[Two Peaks From The Churfirsten Mountain Range - Canton Of Sankt Gallen, Schweiz, Europes](#)

[Hotel Schweizerhof At The Lake Lucerne, Switzerland, Europe](#)

[Snowboarder On A Snowy Moutain, St.Moritz, Diavolezza, Schweiz, Europe](#)

[Rock Signpost For Hikers In Forest Near Wehlen, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Wehlen On The Elbe River, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Dirt Road Through Yellow Rape Field In Bloom, Gohrisch Spa, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Festung Koenigstein Fort, View On Elbe River And Lilienstein Mountain, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Festung Koenigstein Fort, View On Elbe River And Lilienstein Mountain, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Landscape With Lilienstein Mountain, Country Road, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[The Bastei Sandstone Formation, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Bastei Sandstone Formation, Elbe River And Wehlen City, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Bastei, View On River Elbe, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Festung Koenigstein Fort, View On Elbe River, Elbe Sandstone Mountains, Saechsische Schweiz, Saxon Switzerland, Saxony, Germany](#)

[Schweizerhofquai Quay With Promenade, Lucerne, Switzerland](#)

[Schweizerhofquai Quay With Promenade, Lucerne, Switzerland](#)

[Moss-covered Pine Tree Trunk \(Picea Abies\), Velden An Der Pegnitz, Hersbrucker Schweiz Region, Middle Franconia, Bavaria, Germany, Europe](#)

[Moss-covered Rocks And Tree Trunks In Fallen Beech Leaves, Velden An Der Pegnitz, Hersbrucker Schweiz Region, Middle Franconia, Bavaria, Germany, Europe](#)

[Chestnut Trees Along A Road, Mecklenburgische Schweiz, Mecklenburg-Western Pomerania,](#)

[Germany, Europe](#)

[Stamp With The Word Wirtschaft, Economy With An Open Valve, Symbolic Image For The Economy Running Out Of Air](#)

[Stamp With The Word Wirtschaft, Economy With An Closed Valve, Symbolic Image For An Inflated Economy](#)

[Stamp With The Word Wirtschaft, Economy With An Open Valve, Symbolic Image For The Economy Running Out Of Air](#)

[View Of The Town Of Baden With The Maria Himmelfahrt Parish Church, Kanton Aargau, Schweiz, Europa](#)

[View Of The Town Of Baden With The Maria Himmelfahrt Parish Church, Kanton Aargau, Schweiz, Europa](#)

[The Historic Centre Of Baden With The Limmat River And The Maria Himmelfahrt Parish Church, Kanton Aargau, Schweiz, Europa](#)

[Festung Koenigstein Fortress On The River Elbe, Overlooking The Town Of Koenigstein, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland](#)

[Bastei With Kleine Gans Rock Formation, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland, Saxony, Germany, Europe](#)

[Bastion Rock Formation, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland, Saxony,](#)

[Bastei With Kleine Gans Rock Formation, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland, Saxony, Germany, Europe](#)

[Bastei With Kleine Gans Rock Formation, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland, Saxony, Germany, Europe](#)

[View Of The Elbe River With Wartturm Rock Formation, Bastei, Elbsandsteingebirge Elbe Sandstone Mountains, Nationalpark Saechsische Schweiz National Park, Saxon Switzerland, Saxony, Germany, Europ](#)

[Mural On The Zu Den Drei Schweizern Or House Of The Three Swiss Men, Memmingen, Unterallgaeu, Allgaeu Region, Schwaben, Bavaria, Germany, Europe](#)

[Schweizerisches Landesmuseum, The Swiss National Museum, Zurich, Switzerland, Europe](#)

[Schweizerisches Landesmuseum, The Swiss National Museum, Zurich, Switzerland, Europe](#)

[Landscape At Kellersee Lake, Naturpark Holsteinische Schweiz, Nature Park Schleswig-Holstein, Germany, Europe](#)

[City Limits Sign, Oekologische Landwirtschaft, German For Organic Farming And Dioxinbelastung, German For Dioxin Contamination, Symbolic Image For C](#)

[City Limits Sign, Biologische Landwirtschaft, German For Organic Farming And Dioxinbelastung, German For Dioxin Contamination, Symbolic Image For Co](#)

[City Limit Sign, Symbolic Image For The Way From A Wirtschaftskrise To A Boom, German For Going From An Economic Crisis To An Economic Boom](#)

[City Limit Sign, Symbolic Image For The Way From A Marktwirtschaft To A Sozialstaat, German For Going From A Market Economy To A Welfare State](#)