



Empirical Asset Pricing: The Cross Section of Stock Returns (Wiley Series in Probability and Statistics)

Turan G. Bali, Robert F. Engle, Scott Murray

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Empirical Asset Pricing: The Cross Section of Stock Returns is a comprehensive overview of the most important findings of empirical asset pricing research. The book begins with thorough expositions of the most prevalent econometric techniques with in-depth discussions of the implementation and interpretation of results illustrated through detailed examples. The second half of the book applies these techniques to demonstrate the most salient patterns observed in stock returns. The phenomena documented form the basis for a range of investment strategies as well as the foundations of contemporary empirical asset pricing research. *Empirical Asset Pricing: The Cross Section of Stock Returns* also includes:

- Discussions on the driving forces behind the patterns observed in the stock market
- An extensive set of results that serve as a reference for practitioners and academics alike
- Numerous references to both contemporary and foundational research articles

Empirical Asset Pricing: The Cross Section of Stock Returns is an ideal textbook for graduate-level courses in asset pricing and portfolio management. The book is also an indispensable reference for researchers and practitioners in finance and economics.

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