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The "out-of-sample " performance of long- run risk

CiteSeerX - Document Details (Isaac Councill, Lee Giles, Pradeep Teregowda): This paper studies the ability of long-run risk models, following Bansal and Yaron (2004

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Discussing Idiosyncratic risk and long-run stock performance following seasoned equity offerings
Authors: Po-Hsin Ho, Chia-Wei Huang, Chih-Yung Lin, and Ju-Fang Yen

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