
Excess Returns A Comparative Study Of The Methods Of The Worlds Greatest Investors By Vanhaverbeke Frederik 2014 Hardcover

understanding excess return and tracking error - vanguard - understanding excess return and tracking error excess return annualized fund returns often are among the first measures advisors consider when evaluating investment ... **interpreting the sharpe ratio when excess returns are negative** - excess returns are, or are expected to be positive, but a flaw arises in this interpretation when negative excess returns are used. whilst it could be argued that investors would not invest in funds offering negative excess returns (ex ante) and hence the sharpe ratio would provide no useful information in these situations, **examining the sources of excess return predictability ...** - excess returns can arise under rational expectations if the model exhibits stochastic volatility. section 4 shows how a departure from rational expectations can be an independent source of predictable excess returns. section 5 presents the results of predictability regressions using monthly data. section 6 concludes. **asset pricing and excess returns over the market return** - excess returns over the risk-free return. we refer to these excess returns as "rf-excess" returns. a compelling implication of our results is that asset pricing models can also be tested by using the excess returns over the vwr, which we refer to as "vw-excess" returns to distinguish them from the rf-excess returns. **have excess returns to corporations been increasing over time?** - have excess returns to corporations been increasing over time? our evidence suggests that they have. the distinction among types of returns to capital (e.g.; risk-free, risk adjusted, windfalls attributable to good luck, etc.) frequently arises in economic theory and policy, and several **modeling fixed income excess returns - boston college** - have been previously used in the literature, we analyze excess returns series for three holding periods: ve days (one week), one month, and three months, and for a number of maturities. our study contributes to the literature in two other respects. **excess returns and beta - new york university** - excess returns and beta: deriving the security market line w.l. silber i. we showed that market forces combined with a search by investors for efficient **on the excess returns to illiquidity - booth school of ...** - assets. we prefer illiquidity premium because of the analogous usage of the more standard "risk premium." that is, we will use illiquidity premium to refer to the excess expected returns generated by illiquid assets in the same way that risk premium refers to the extra returns generated by risky assets. **uncertainty, currency excess returns, and risk reversals - k.7** uncertainty, currency excess returns, and risk reversals husted, lucas, john rogers, and bo sun international finance discussion papers board of governors of the federal reserve system **citi flexible allocation 6 excess return index - citibank** - 1 citi flexible allocation 6 excess return index the citi flexible allocation 6 excess return index (the "index") tracks the "excess return" performance of a methodology that allocates hypothetical exposure to either a "core portfolio" or a "reserve portfolio" e allocation between the two **ira return of excess contribution request** - excess contribution was made, or within six months of my tax-filing deadline if i timely file my tax return. ... w-8ben with this ira return of excess contribution request and have included my u.s. taxpayer identification number in order to claim tax treaty benefits, if applicable. **what is the expected return on a stock? - lse** - excess returns, relative to the riskless asset and relative to the market, for apple and for jpmorgan chase & co. over the period from january 1996 to october 2014. according to our model, expected returns spiked for both stocks in the depths of the nancial crisis of 2008{9. ... what is the expected return on a stock? **active bond-fund excess returns: is it alpha . . . or beta?** - (excess returns), not just beta (the market return) with the expectation of potentially enhancing returns in a low-return environment. at first blush, the preference for active management seems reasonable. among funds benchmarked to the barclays u.s. aggregate bond index, active bond-fund managers produced remarkable out- **evidence of excess returns - the fed - home** - evidence of excess returns on firms that issue or repurchase equity introduction there is fairly abundant evidence that stock returns contain a predictable component. at the aggregate level fama and french (1988) and poterba and summers (1988) find that stock returns are serially correlated.

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