> Thursday, January 26th, 2023
14:00 – 15:30
FINANCE

IÉSEG
SCHOOL OF MANAGEMENT

EMPOWERING CHANGEMAKERS FOR A BETTER SOCIETY

‘A PENALIZED TWO-PASS REGRESSION TO PREDICT STOCK RETURNS WITH TIME-VARYING RISK PREMIA’

BY OLIVIER SCAILLET – GSEM-UNIVERSITÉ DE GENEVE

ABSTRACT

We develop a penalized two-pass regression with time-varying factor loadings.

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