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The asset pricing models we test are the standard CAPM, the Fama-French three- and five-factor models, the q-factor asset pricing model proposed by Hou et al. (2015), and the liquidity-adjusted

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asset pricing models and the empirical investigation conducted in the form of structural empirical review. In doing so, the historical perspective of the concept and the place it will take in ...

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varying prices of risk.

Regression-Based Estimation of Dynamic Asset Pricing Models

In the sections that give a short overview of empirical results concerning the different models it therefore has to be kept in mind that the aim of most models is not to explain prices. The

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results have to be interpreted as how well the fundamental value of the assets explains the observed prices and not how well the model explains prices.

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