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Fama-Miller Working Paper, Tuck School of Business Working Paper No. 2011-85, Chicago Booth Research Paper No. 11-10 Number of pages: 36 Posted: 05 Dec 2010 Last Revised: 23 Jun 2011 Eugene F. Fama and Kenneth R. French

Author Page for Eugene F. Fama :: SSRN

Over the course of a brilliant and productive career, Fama has published more than one hundred papers, filled with diverse, highly innovative contributions. Published soon after the fiftieth anniversary of Fama's appointment to the University of Chicago and his receipt of the Nobel Prize in Economics, The Fama Portfolio offers an authoritative compilation of Fama's central papers.

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Few scholars have been as influential in finance, both as an academic field and an industry, as Eugene Fama. Since writing his groundbreaking 1970 essay on efficient capital markets, Fama has written over 100 papers and books that have been cited hundreds of thousands of times. Yet there is no one collection where one can easily find his best work in all fields. "The Fama Portfolio" will be an outstanding and unprecedented resource in a field that still concentrates mainly on questions stemming from Fama's work: Is the finance industry too large or too small? Why do people continue to pay active managers so much? What accounts for the monstrous amount of trading? Do high-speed traders help or hurt? The ideas, facts, and empirical methods in Fama's work continue to guide these investigations. "The Fama Portfolio" will be a historic and long-lasting collection of some of the finest work ever produced in finance."

The Nobel Prize-winning Father of Modern Portfolio Theory re-introduces his theories for the current world of investing Legendary economist Harry M. Markowitz provides the insight and methods you need to build a portfolio that generates strong returns for the long run In Risk-Return Analysis, Markowitz corrects common misunderstandings about Modern Portfolio Theory (MPT) to help advanced financial practitioners dramatically improve their decision making. In this first volume of a groundbreaking four-part series sure to draw the attention of anyone interested in MPT, Markowitz provides the criteria necessary for judging among risk-measures; surveys a half-century of literature (nearly all of which has been ignored by textbooks) on the applicability of MPT; and presents an empirical study of which functions of mean and some risk-measure is best for those who seek to maximize return in the long run. Harry M. Markowitz is a Nobel Laureate and the father of Modern Portfolio Theory.

Winner of the prestigious Paul A. Samuelson Award for scholarly writing on lifelong financial security, John Cochrane's Asset Pricing now appears in a revised edition that unifies and brings the science of asset pricing up to date for advanced students and professionals. Cochrane traces the pricing of all assets back to a single idea--price equals expected discounted payoff--that captures the macro-economic risks underlying each security's value. By using a single, stochastic discount factor rather than a separate set of tricks for each asset class, Cochrane builds a unified account of modern asset pricing. He presents applications to stocks, bonds, and options. Each model--consumption based, CAPM, multifactor, term structure, and option pricing--is derived as a different specification of the discounted factor. The discount factor framework also leads to a state-space geometry for mean-variance frontiers and asset pricing models. It puts payoffs in different states of nature on the axes rather than mean and variance of return, leading to a new and conveniently linear geometrical representation of asset pricing ideas. Cochrane approaches empirical work with the Generalized Method of Moments, which studies sample average prices and discounted payoffs to determine whether price does equal expected discounted payoff. He translates between the discount factor, GMM, and state-space language and the beta, mean-variance, and regression language common in empirical work and earlier theory. The book also includes a review of recent empirical work on return predictability, value and other puzzles in the cross section, and equity premium puzzles and their resolution. Written to be a summary for academics and professionals as well as a textbook, this book condenses and advances recent scholarship in financial economics.

The man who created investing as we know it provides critical insights, knowledge, and tools for generating steady profits in today 's economy. When Harry Markowitz introduced the concept of examining and purchasing a range of diverse stocks—in essence, the practice of creating a portfolio—he transformed the world of investing. The idea was novel, even radical, when he presented it in 1952 for his dissertation. Today, it 's second-nature to the majority of investors worldwide. Now, the legendary economist returns with the third volume of his groundbreaking four-volume Risk-Return Analysis series, where he corrects common misperceptions about Modern Portfolio Theory (MPT) and provides critical insight into the practice of MPT over the last 60 years. He guides you through process of making rational decisions in the face of uncertainty—making this a critical guide to investing in today 's economy. From the Laffer Curve to RDM Reasoning to Finite Ordinal Arithmetic to the ideas and concepts of some of history 's most influential thinkers, Markowitz provides a wealth and depth of financial knowledge, wisdom, and insights you would be hard pressed to find elsewhere. This deep dive into the theories and practices of the investing legend is what you need to master strategic portfolio management designed to generate profits in good times and bad.

" Bali, Engle, and Murray have produced a highly accessible introduction to the techniques and evidence of modern empirical asset pricing. This book should be read and absorbed by every serious student of the field, academic and professional. " Eugene Fama, Robert R. McCormick Distinguished Service Professor of Finance, University of Chicago and 2013 Nobel Laureate in Economic Sciences " The empirical analysis of the cross-section of stock returns is a monumental achievement of half a century of finance research. Both the established facts and the methods used to discover them have subtle complexities that can mislead casual observers and novice researchers. Bali, Engle, and Murray 's clear and careful guide to these issues provides a firm foundation for future discoveries. " John Campbell, Morton L. and Carole S. Olshan Professor of Economics, Harvard University " Bali, Engle, and Murray provide clear and accessible descriptions of many of the most important empirical techniques and results in asset pricing. " Kenneth R. French, Roth Family Distinguished Professor of Finance, Tuck School of Business, Dartmouth College " This exciting new book presents a thorough review of what we know about the cross-section of stock returns. Given its comprehensive nature, systematic approach, and easy-to-understand language, the book is a valuable resource for any introductory PhD class in empirical asset pricing. " Lubos Pastor, Charles P. McQuaid Professor of Finance, University of Chicago 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. Turan G. Bali, PhD, is the Robert Parker Chair Professor of Finance in the McDonough School of Business at Georgetown University. The recipient of the 2014 Jack Treynor prize, he is the coauthor of Mathematical Methods for Finance: Tools for Asset and Risk Management, also published by Wiley. Robert F. Engle, PhD, is the Michael Armellino Professor of Finance in the Stern School of Business at New York University. He is the 2003 Nobel Laureate in Economic Sciences, Director of the New York University Stern Volatility Institute, and co-founding President of the Society for Financial Econometrics. Scott Murray, PhD, is an Assistant Professor in the Department of Finance in the J. Mack Robinson College of Business at Georgia State University. He is the recipient of the 2014 Jack Treynor prize.

The financial crisis and the recession that followed caught many people off guard, including experts in the financial sector whose jobs involve predicting market fluctuations. Financial analysis offices in most international banks are supposed to forecast the rise or fall of stock prices, the success or failure of investment products, and even the growth or decline of entire national economies. And yet their predictions are heavily disputed. How do they make their forecasts—and do those forecasts have any actual value? Building on recent developments in the social studies of finance, Stories of Capitalism provides the first ethnography of financial analysis. Drawing on two years of fieldwork in a Swiss bank, Stefan Leins argues that financial analysts construct stories of possible economic futures, presenting them as coherent and grounded in expert research and analysis. In so doing, they establish a role for themselves—not necessarily by laying bare empirically verifiable trends but rather by presenting the market as something that makes sense and is worth investing in. Stories of Capitalism is a nuanced look at how banks continue to boost investment—even in unstable markets—and a rare insider 's look into the often opaque financial practices that shape the global economy.

An introduction to the theory and methods of empirical asset pricing, integrating classical foundations with recent developments. This book offers a comprehensive advanced introduction to asset pricing, the study of models for the prices and returns of various securities. The focus is empirical, emphasizing how the models relate to the data. The book offers a uniquely integrated treatment, combining classical foundations with more recent developments in the literature and relating some of the material to applications in investment management. It covers the theory of empirical asset pricing, the main empirical methods, and a range of applied topics. The book introduces the theory of empirical asset pricing through three main paradigms: mean variance analysis, stochastic discount factors, and beta pricing models. It describes empirical methods, beginning with the generalized method of moments (GMM) and viewing other methods as special cases of GMM; offers a comprehensive review of fund performance evaluation; and presents selected applied topics, including a substantial chapter on predictability in asset markets that covers predicting the level of returns, volatility and higher moments, and predicting cross-sectional differences in returns. Other chapters cover production-based asset pricing, long-run risk models, the Campbell-Shiller approximation, the debate on covariance versus characteristics, and the relation of volatility to the cross-section of stock returns. An extensive reference section captures the current state of the field. The book is intended for use by graduate students in finance and economics; it can also serve as a reference for professionals.

We often think of finance as a glamorous world, a place where investment bankers amass huge profits in gleaming downtown skyscrapers. There 's another side to finance, though—the millions of amateurs who log on to their computers every day to make their own trades. The shocking truth, however, is that less than 2% of these amateur traders make a consistent profit. Why, then, do they do it? In Noise, Alex Preda explores the world of the people who trade even when by all measures they would be better off not trading. Based on firsthand observations, interviews with traders and brokers, and an international direct trading experience, Preda 's fascinating ethnography investigates how ordinary people take up financial trading, how they form communities of their own behind their computer screens, and how electronic finance encourages them to trade more and more frequently. Along the way, Preda finds the answer to the paradox of amateur trading—the traders aren 't so much seeking monetary rewards in the financial markets, rather the trading itself helps them to fulfill their own personal goals and aspirations.

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