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Autore	Zavaleta Betancourt Jose Alfredo
Titolo	La inclusion social y la ciudadania de las y los jovenes en entornos de violencia, vulnerabilidad y exclusion en Veracruz / / Jose Alfredo Zavaleta Betancourt, Nemesio Castillo Viveros, Laura Elizabeth Cervantes Benavides
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ISBN	987-722-734-7
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Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , 2016 2016
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Nota di bibliografia	Includes bibliographical references at the end of each chapters and index.
Nota di contenuto	Intro -- Title Page -- Copyright -- Table of Contents -- Dedication -- Preface -- References -- Part I: Statistical Methodologies -- Chapter 1: Preliminaries -- 1.1 Sample -- 1.2 Winsorization and Truncation -- 1.3 Newey and West (1987) Adjustment -- 1.4 Summary -- References -- Chapter 2: Summary Statistics -- 2.1 Implementation -- 2.2 Presentation and Interpretation -- 2.3 Summary -- Chapter 3: Correlation -- 3.1 Implementation -- 3.2 Interpreting Correlations -- 3.3 Presenting Correlations -- 3.4 Summary -- References -- Chapter 4: Persistence Analysis -- 4.1 Implementation -- 4.2 Interpreting Persistence -- 4.3 Presenting Persistence -- 4.4 Summary -- References -- Chapter 5: Portfolio Analysis -- 5.1 Univariate Portfolio Analysis -- 5.2 Bivariate Independent-Sort Analysis -- 5.3 Bivariate Dependent-Sort Analysis -- 5.4 Independent Versus Dependent Sort -- 5.5 Trivariate-Sort Analysis -- 5.6 Summary -- References -- Chapter 6: Fama and Macbeth Regression Analysis -- 6.1 Implementation -- 6.2 Interpreting FM Regressions -- 6.3 Presenting FM Regressions -- 6.4 Summary -- References -- Part II: The Cross Section of Stock

Returns -- Chapter 7: The Crsp Sample and Market Factor -- 7.1 The U.S. Stock Market -- 7.2 Stock Returns and Excess Returns -- 7.3 The Market Factor -- 7.4 The Capm Risk Model -- 7.5 Summary -- References -- Chapter 8: Beta -- 8.1 Estimating Beta -- 8.2 Summary Statistics -- 8.3 Correlations -- 8.4 Persistence -- 8.5 Beta and Stock Returns -- 8.6 Summary -- References -- Chapter 9: The Size Effect -- 9.1 Calculating Market Capitalization -- 9.2 Summary Statistics -- 9.3 Correlations -- 9.4 Persistence -- 9.5 Size and Stock Returns -- 9.6 The Size Factor -- 9.7 Summary -- References -- Chapter 10: The Value Premium -- 10.1 Calculating Book-to-Market Ratio -- 10.2 Summary Statistics -- 10.3 Correlations -- 10.4 Persistence. 10.5 Book-to-Market Ratio and Stock Returns -- 10.6 The Value Factor -- 10.7 The Fama and French Three-Factor Model -- 10.8 Summary -- References -- Chapter 11: The Momentum Effect -- 11.1 Measuring Momentum -- 11.2 Summary Statistics -- 11.3 Correlations -- 11.4 Momentum and Stock Returns -- 11.5 The Momentum Factor -- 11.6 The Fama, French, and Carhart Four-Factor Model -- 11.7 Summary -- References -- Chapter 12: Short-Term Reversal -- 12.1 Measuring Short-Term Reversal -- 12.2 Summary Statistics -- 12.3 Correlations -- 12.4 Reversal and Stock Returns -- 12.5 Fama-Macbeth Regressions -- 12.6 The Reversal Factor -- 12.7 Summary -- References -- Chapter 13: Liquidity -- 13.1 Measuring Liquidity -- 13.2 Summary Statistics -- 13.3 Correlations -- 13.4 Persistence -- 13.5 Liquidity and Stock Returns -- 13.6 Liquidity Factors -- 13.7 Summary -- References -- Chapter 14: Skewness -- 14.1 Measuring Skewness -- 14.2 Summary Statistics -- 14.3 Correlations -- 14.4 Persistence -- 14.5 Skewness and Stock Returns -- 14.6 Summary -- References -- Chapter 15: Idiosyncratic Volatility -- 15.1 Measuring Total Volatility -- 15.2 Measuring Idiosyncratic Volatility -- 15.3 Summary Statistics -- 15.4 Correlations -- 15.5 Persistence -- 15.6 Idiosyncratic Volatility and Stock Returns -- 15.7 Summary -- References -- Chapter 16: Liquid Samples -- 16.1 Samples -- 16.2 Summary Statistics -- 16.3 Correlations -- 16.4 Persistence -- 16.5 Expected Stock Returns -- 16.6 Summary -- References -- Chapter 17: Option-Implied Volatility -- 17.1 Options Sample -- 17.2 Option-Based Variables -- 17.3 Summary Statistics -- 17.4 Correlations -- 17.5 Persistence -- 17.6 Stock Returns -- 17.7 Option Returns -- 17.8 Summary -- References -- Chapter 18: Other Stock Return Predictors -- 18.1 Asset Growth -- 18.2 Investor Sentiment -- 18.3 Investor Attention -- 18.4 Differences of Opinion. 18.5 Profitability and Investment -- 18.6 Lottery Demand -- References -- Index -- End User License Agreement.
