



PRÉSENTATIONS D'ARTICLES



LISTE DES ARTICLES

1. Andrew Ang, Robert J. Hodrick, Yuhang Xing and Xiaoyan Zhang, "The Cross-Section of Volatility and Expected Returns", The Journal of Finance, Vol. 61, No. 1 (Feb., 2006), pp. 259-299 – Mardi 15/12

Céline, Marie-Noëlle, Romain

2. Andrew Ang, Joseph Chen and Yuhang Xing, "Downside Risk", The Review of Financial Studies, Vol. 19, No. 4 (Winter, 2006), pp. 1191-1239 – Mardi 15/12

Olivier, Benjamin, Pierre

3. Alessandro Beber and Marco Pagano, "Short-Selling Bans Around the World: Evidence from the 2007–09 Crisis", The Journal of Finance, Vol.68, No.1 (Feb., 2013), pp 343-381.

Caroline, Etienne, Félix

4. Eugene F. Fama and Kenneth R. French, "Dissecting Anomalies", The Journal of Finance, Vol. 63, No. 4 (Aug., 2008), pp. 1653-1678 – Mardi 15/12

Pierre, Bouchra, Marin

LISTE DES ARTICLES

5. Andrea Frazzini and Lasse Heje Pedersen, "Betting against beta", Journal of Financial Economics, 2014, No. 11, pp. 1-25

Christina, Augustin, Marine

6. Amit Goyal and Pedro Santa-Clara, "Idiosyncratic Risk Matters!", The Journal of Finance, Vol. 58, No. 3 (Jun., 2003), pp. 975-1007

Arthur, Laura, Thomas

7. Narasimhan Jegadeesh and Sheridan Titman, "Returns to Buying Winners and Selling Losers: Implications for Stock Market Efficiency", The Journal of Finance, Vol. 48, No. 1 (Mar., 1993), pp. 65-91 – Mardi 15/12

Nicolas, Fedor, Antoine

8. Lubos Pastor and Robert F. Stambaugh, "Liquidity Risk and Expected Stock Returns", The Journal of Political Economy, 2003, vol. 111, no. 3

Louis, Yassine