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the regression intercept, to which every stock ...

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The famous Barra global equity model (GEM3) contains more than 50 factors 22 Example 1 We will walk through the rst examples in this section where use style factors like size are used 221 Loading ...

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factors computed from the Barra Global Equity Model (GEM3)—namely, the market, small size, value, quality, momentum, and low volatility 10 The R² from these regressions is a measure of the ...

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