



Frontiers of Asset Pricing

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Deadline for manuscript
submissions:

closed (30 November 2021)

Message from the Guest Editors

In the 1990s, Fama and French published a series of widely cited papers that documented little to no relation between the beta risk and average U.S. stock returns. Concluding that the CAPM was redundant, they proposed a number of empirically based models incorporating long/short portfolio returns as multifactors, which supplanted the CAPM. Subsequently, researchers have proposed similar models with different multifactors. However, Cochrane proposed the factor zoo. Nowadays, intense competition exists in terms of alternative multifactors and models.

This Special Issue will publish papers in various areas related to asset pricing. Possible topics for the proposed Special Issue on the frontiers of asset pricing include the following: (1) multifactors, (2) models, (3) theories, (4) empirical tests, (5) applications, (6) other asset classes, and (7) international tests.





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Message from the Editor-in-Chief

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