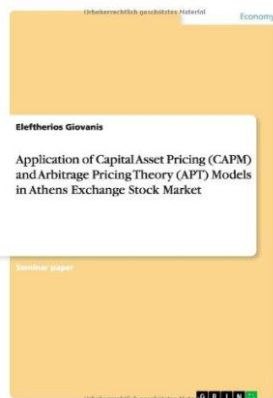


Get eBook

APPLICATION OF CAPITAL ASSET PRICING CAPM AND ARBITRAGE PRICING THEORY APT MODELS IN ATHENS EXCHANGE STOCK MARKET



GRIN Verlag. Paperback. Book Condition: New. Paperback. 100 pages. Dimensions: 8.1in. x 5.7in. x 0.9in. Seminar paper from the year 2007 in the subject Business economics - Investment and Finance, grade: 90. 0, , language: English, abstract: This paper examines the estimating and forecasting performance of the different and various Generalized Autoregressive Conditional Heteroscedasticity-GARCHs models in relation to Capital Asste Pricing Model (CAPM) model. We apply the CAPM model with ordinary least squares (OLS) method to investigate if an ARCH (Autoregressive...

Read PDF Application of Capital Asset Pricing Capm and Arbitrage Pricing Theory Apt Models in Athens Exchange Stock Market

- Authored by ELEFTHERIOS GIOVANIS
- Released at -



Filesize: 8.85 MB

Reviews

An extremely awesome pdf with lucid and perfect reasons. I was able to comprehend everything using this published e pdf. You can expect to like how the blogger compose this pdf.

-- **Miss Peggie Sanford I**

This is actually the finest ebook i have got study till now. I actually have go through and that i am sure that i am going to likely to read once again once again later on. Its been developed in an extremely straightforward way and is particularly simply soon after i finished reading through this ebook through which actually modified me, change the way i really believe.

-- **Mrs. Maybelle O'Conner**

It becomes an amazing pdf that I actually have ever go through. This is for those who statte that there had not been a worth reading through. You will like how the author create this pdf.

-- **Prof. Lonie Roob**