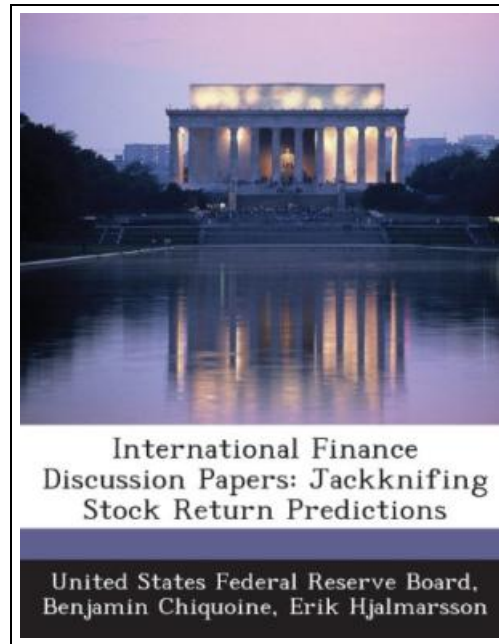


## International Finance Discussion Papers: Jackknifing Stock Return Predictions



Filesize: 3.02 MB

### ***Reviews***

*A superior quality ebook and also the font employed was fascinating to learn. It is rally exciting throgh reading time. I am effortlessly could get a pleasure of reading a created ebook.*

*(Geovanny Gerlach)*

**INTERNATIONAL FINANCE DISCUSSION PAPERS: JACKKNIFING STOCK RETURN PREDICTIONS**

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 30 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. We show that the general bias reducing technique of jackknifing can be successfully applied to stock return predictability regressions. Compared to standard OLS estimation, the jackknifing procedure delivers virtually unbiased estimates with mean squared errors that generally dominate those of the OLS estimates. The jackknifing method is very general, as well as simple to implement, and can be applied to models with multiple predictors and overlapping observations. Unlike most previous work on inference in predictive regressions, no specific assumptions regarding the data generating process for the predictors are required. A set of Monte Carlo experiments show that the method works well in finite samples and the empirical section finds that out-of-sample forecasts based on the jackknifed estimates tend to outperform those based on the plain OLS estimates. The improved forecast ability also translates into economically relevant welfare gains for an investor who uses the predictive regression, with jackknifed estimates, to time the market. This item ships from La Vergne, TN. Paperback.



[Read International Finance Discussion Papers: Jackknifing Stock Return Predictions Online](#)



[Download PDF International Finance Discussion Papers: Jackknifing Stock Return Predictions](#)

## See Also



### **Animalogy: Animal Analogies**

Sylvan Dell Publishing. Paperback. Book Condition: New. Cathy Morrison (illustrator). Paperback. 32 pages. Dimensions: 9.8in. x 8.4in. x 0.4in. Compare and contrast different animals through predictable, rhyming analogies. Find the similarities between even the most incompatible...

[Save](#) [Document](#)

»



### **The Whale Tells His Side of the Story Hey God, Ive Got Some Guy Named Jonah in My Stomach and I Think Im Gonna Throw Up**

B&H Kids. Hardcover. Book Condition: New. Cory Jones (illustrator). Hardcover. 32 pages. Dimensions: 9.1in. x 7.2in. x 0.3in. Oh sure, we all heard the story of Jonah and the Whale a hundred times. But have we...

[Save](#) [Document](#)

»



### **God Loves You. Chester Blue**

Henry and George Press. Paperback. Book Condition: New. Ursula Andrejczuk (illustrator). Paperback. 140 pages. Dimensions: 8.0in. x 5.2in. x 0.3in. BEAUTIFUL NEW ILLUSTRATIONS BRING THE STORY TO LIFE! A charming book about a mysterious bear that shows...

[Save](#) [Document](#)

»



### **Good Night, Zombie Scary Tales**

Feiwel & Friends. Paperback. Book Condition: New. Iacopo Bruno (illustrator). Paperback. 112 pages. Dimensions: 8.2in. x 5.4in. x 0.2in. Welcome. Have a seat. Ignore the shambling undead outside. Let us tell you a story. But be...

[Save](#) [Document](#)

»



### **Yearbook Volume 15**

RareBooksClub. Paperback. Book Condition: New. This item is printed on demand. Paperback. 58 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. This historic book may have numerous typos and missing text. Purchasers can usually download a free...

[Save](#) [Document](#)

»

**A Sea Symphony - Study Score**

Petrucci Library Press. Paperback. Book Condition: New. Paperback. 324 pages. Dimensions: 9.6in. x 6.7in. x 0.7in.Vaughan Williams conducted the first performance of his great choral symphony on his 38th birthday, October 12, 1910, at the

[Download Book](#)

»

**Coronation Mass, K. 317 Vocal Score Latin Edition**

Petrucci Library Press. Paperback. Book Condition: New. Paperback. 56 pages. Dimensions: 9.6in. x 6.7in. x 0.1in.Otto Taubmanns classic vocal score of Mozarts Coronation Mass was first issued in the early 20th century and has become

[Download Book](#)

»

**Passing Judgement Short Stories about Serving Justice**

Isinglass Press. Paperback. Book Condition: New. Paperback. 102 pages. Dimensions: 9.0in. x 6.0in. x 0.3in.Passing Judgment is a compact collection of twelve short stories about people who deliver their own form of justice. These are

[Download Book](#)

»

**At-Home Tutor Language, Grade 2**

Evan-Moor Educational Publishers. Paperback. Book Condition: New. Paperback. 96 pages. Dimensions: 10.7in. x 8.2in. x 0.3in.Developed by teachers, this curriculum-based series provides practice of important math and reading skills-ideal for providing additional practice at home.

[Download Book](#)

»

**DK Readers Plants Bite Back Level 3 Reading Alone**

DK CHILDREN. Paperback. Book Condition: New. Paperback. 48 pages. Dimensions: 9.0in. x 5.8in. x 0.2in.With Eyewitness Readers, children will learn to read --then read to learn! There are plants that prickle, sting, or even munch

[Download Book](#)

»