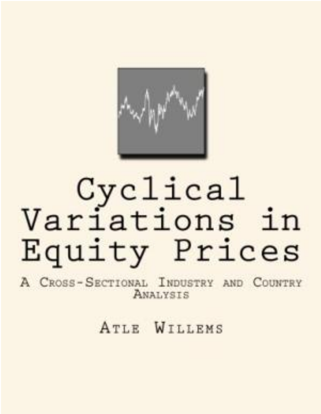

Cyclical Variations in Equity Prices

By Atle Willems

Createspace Independent Publishing Platform, United States, 2016. Paperback. Book Condition: New. 279 x 216 mm. Language: English . Brand New Book ***** Print on Demand *****.Having observed the ups and downs of stock market indices during the 1990s and early 2000s, this academic paper was completed in 2001 to explore mean reversion in equity prices. Since then, two stock market bubbles have popped and the third one is now deflating. As stock market returns are becoming more volatile, understanding cyclical variations in equity prices are today arguably more important than ever. This book seeks to enhance the knowledge of investors and academics about the cyclical nature of stock market returns. It reviews the academic literature on asset pricing and stock market behaviour published by the renowned and rigid financial economists of the twentieth century and their behavioural finance adversaries, and examines the importance of including cyclical variations of equity risk premiums in asset pricing models.

Reviews

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