
Comparison Capm Fama French Three Factor

a comparison between fama and french model and liquidity ... - *aamjaf*, vol. 2, no. 2, 43–60, 2006 *asian academy of management journal of accounting and finance a comparison between fama and french model and liquidity-based three-factor models in deep learning factor alpha - arxiv* - given the zoo of factors or characteristics, we attempt to answer a question infama and french (1996): does a factor model exist that dissects existing anomalies?

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