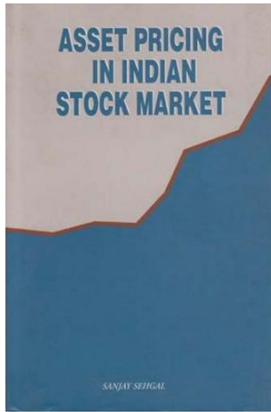


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ASSET PRICING IN INDIAN STOCK MARKET



New Century Publications, New Delhi, 2005. Hardcover. Book Condition: New. First. 14 cms. 214pp. This book empirically shows that the multi-factor asset pricing models, like the Fama-French model, provide a better description of average stock returns compared to the more widely accepted capital asset pricing model (CAPM). It is suggested that the market practitioners should re-design their investment management tool box by replacing CAPM with the Fama-French model for industry applications such as cost of capital estimation, corporate valuation, estimating...

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- Authored by Sanjay Sehgal
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