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By Rachel Caine. Tom Cox Apr 26th, 2024

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**E-mail From J. Yerokun, RES To R. Chang, RES;
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Model Specification And Risk Premium: Evidence

From ...

Evidence From Futures Options MARK BROADIE,
MIKHAIL CHERNOV, And MICHAEL JOHANNES*
ABSTRACT This Paper Examines Model Specification
Issues And Estimates Diffusive And Jump Risk Premia
Using S&P Futures Option Prices From 1987 To 2003.
We First Develop A Time Series Test To Detect The Pre
Feb 17th, 2024

Tail Risk Premia And Return Predictability

Tim Bollerslev, Viktor Todorov Z, And Lai Xu X First
Version: May 9, 2014 This Version: February 18, 2015
Abstract The Variance Risk Premium, De Ned As The Di
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Expectations Of The Forward Aggrega Jan 6th, 2024

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Bond Risk Premia With Machine Learning - ORU

Bond Risk Premia With Machine Learning* Daniele
Bianchi† Matthias Buc Hner‡ Andrea Tamoni§ First
Draft: December 2017. This Draft: November 15, 2018
Abstract We Propose, Compare, And Evaluate A Variety
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