



Predictability of the Swiss Stock Market with Respect to Style

Patrick Scheurle

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There is evidence of fairly strong serial correlation in small caps and a lead-lag relationship between large caps and small caps. Moreover, the discussion of a risk premium for cyclical risks which are captured by small caps and value stocks make style portfolios particularly interesting for research. Patrick Scheurle investigates refined market segments such as small value stocks or large growth stocks with respect to return predictability. The empirical research reveals significant positive first-order serial correlation in the returns of large value stocks, large neutral stocks, small neutral stocks, and small growth stocks. The evidence found supports the view that time-varying risk premia for cyclical risk induce return predictability.

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