

Journal of Business & Economic Statistics >

Volume 6, 1988 - Issue 1

28 Views | 13 CrossRef citations to date | 0 Altmetric

Original Articles

Stable Factors in Security Returns: Identification Using Cross-Validation

Delores A. Conway & Marc R. Reinganum

Pages 1-15 | Published online: 02 Jul 2012

🗨️ Cite this article 📄 <https://doi.org/10.1080/07350015.1988.10509628>

📖 References

🗨️ Citations

📊 Metrics

📄 Reprints & Permissions

Read this article

Abstract

Recent papers in financial research focus on identifying a stable factor structure for

security

factors f

CROSS-VA

actual st

than the

valid

from re

size effe

there ar

disentan

We Care About Your Privacy

We and our 843 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

I Accept

Essential Only

Show Purpose



KEY WORDS

Covariance structures

hood ratio test

Further reading

Recommended articles

Cited by

© Informa Group plc

[Privacy policy](#)

[Cookies](#)

[Terms & conditions](#)

[Accessibility](#)

[Help](#)

[Contact us](#)

Registered in England & Wales No. 3099067
5 Howick Place | London | SW1P 1WG

 Taylor & Francis Group
an **informa** business

