

Find topics, articles or authors...



Selected Topic: All topics

The Predictive Ability of the Bond-Stock Earnings Yield Differential Model

Klaus Berge, Giorgio Consigli, William T. Ziemba

The Journal of Portfolio Management Spring 2008, 34 (3) 63 - 80

DOI: 10.3905/jpm.2008.706245

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts

The Journal of Portfolio Management Vol 34 Issue 3

(/content/ijjormgmt/34/3)

Volume 34, Issue 3

Spring 2008 (/content/ijjormgmt/34/3)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijjormgmt/34/3/63) to access this content or Request a Demo (/Request-Demo)



Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijjormgmt/34/3/63)

Request a Demo (/Request-Demo)

Focus (/highwire_display/entity_view/node/99132/content_tabs)

Article

Authors

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts

Previous (Https://Www.Pm-Research.Com/Content/Ijjormgmt/34/3/56)

Next

By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts.

[Cookies Settings](#)

Reject All

Accept All Cookies

Back to top



Related Topics

Quantitative Finance

Statistical Methods

Regulation, Taxation, Governance, and Compliance

Exchanges, Markets, Clearinghouses

Economics and Financial History

Asset Classes

Equities

Fixed Income and Structured Finance

Corporate Bonds

International Investment



THE JOURNAL OF 

INVESTING

Special Issue on Trading

We're searching for articles on Trading that could include:

- ✓ Recent trends in institutional trading costs across all asset classes
- ✓ Using pre-trade TCA to construct and implement optimal portfolios
- ✓ Advances in global post-trade TCA
- ✓ Dynamics in Systematic Internalizer and Central Risk Book liquidity
- ✓ New venues and novel trading methodologies
- ✓ Effects of recent volatility and interest rate movements on trading costs
- ✓ Impact of retail investor activity on institutional trading
- ✓ Innovation and the role of data and analytics in fixed income trading

[Submit your research NOW](#)





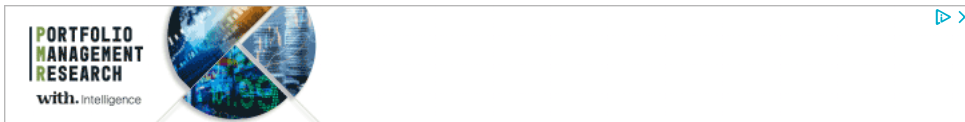
PORTFOLIO
MANAGEMENT
RESEARCH
with intelligence

Discover relevant topic-led research across more than 60 investment disciplines





PORTFOLIO
MANAGEMENT
RESEARCH
with intelligence



Part of the With Intelligence Group

About ● (/about-us)

Contact ● (/contact-us)

<http://www.withintelligence.com/company/pmresearch/>

Locations

New York

41 Madison Avenue
20th Floor
New York, NY 10010
646 931 9045

London

One London Wall
London, EC2Y 5EA
0207 139 1600

Hong Kong

21/F Cityplaza Three,
14 Taikoo Wan Road,
Taikoo

Explore our Research

By Topic

[Portfolio Management in Theory and Practice \(/index.php/topic/portfolio-management-theory-and-practice\)](/index.php/topic/portfolio-management-theory-and-practice)

[Quantitative Finance \(/index.php/topic/quantitative-finance\)](/index.php/topic/quantitative-finance)

[Economics and Financial History \(/index.php/topic/economics-and-financial-history\)](/index.php/topic/economics-and-financial-history)

[Risk Management in Theory and Practice \(/index.php/topic/risk-management-theory-and-practice\)](/index.php/topic/risk-management-theory-and-practice)

[Asset Classes \(/index.php/topic/asset-classes\)](/index.php/topic/asset-classes)

[Regulation, Taxation, Governance, and Compliance \(/index.php/topic/regulation-taxation-governance-and-compliance\)](/index.php/topic/regulation-taxation-governance-and-compliance)

By Journal

[Portfolio Management \(/index.php/content/ijjportgmt\)](/index.php/content/ijjportgmt)

[Financial Data Science \(/index.php/content/ijjfds\)](/index.php/content/ijjfds)

[Impact & ESG Investing \(/index.php/content/pmrjesg\)](/index.php/content/pmrjesg)

[Fixed Income \(/index.php/content/ijjfixinc\)](/index.php/content/ijjfixinc)

[Investing \(/index.php/content/ijjinvest\)](/index.php/content/ijjinvest)

[Derivatives \(/index.php/content/ijjderiv\)](/index.php/content/ijjderiv)

[Alternative Investments \(/index.php/content/ijjaltinv\)](/index.php/content/ijjaltinv)

[Retirement \(/index.php/content/ijjretire\)](/index.php/content/ijjretire)

[Wealth Management \(/index.php/content/ijjwealthgmt\)](/index.php/content/ijjwealthgmt)

[Beta Investment Strategies \(/index.php/content/ijjindinv\)](/index.php/content/ijjindinv)

[Structured Finance \(/index.php/content/ijjstrfin\)](/index.php/content/ijjstrfin)

[Trading \(/index.php/content/ijjtrade\)](/index.php/content/ijjtrade)

[Private Equity \(/index.php/content/ijjpriveq\)](/index.php/content/ijjpriveq)

[Practical Applications \(/index.php/pa-reports\)](/index.php/pa-reports)

© 2023 With Intelligence Ltd (<https://withintelligence.com/>) | All material subject to strictly enforced copyright laws.

[Cookies \(https://www.pageantmedia.com/cookies/\)](https://www.pageantmedia.com/cookies/)

[Code of ethics \(/index.php/code-of-ethics\)](/index.php/code-of-ethics)

[Terms & conditions \(https://www.pageantmedia.com/terms/\)](https://www.pageantmedia.com/terms/)

[Privacy policy \(https://withintelligence.com/privacy/\)](https://withintelligence.com/privacy/)