

(/)

My Account (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijpormgmt/34/3/63&custom_message=You%27ll%20ne

Find topics, articles or authors	Q
Oops, something went wrong. Check your browser's developer console for more details.	×

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/iijpormgmt/34/3) Volume 34, Issue 3 Spring 2008 (/content/iijpormgmt/34/3)

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

Request a Demo (/Request-Demo)

Find topics, articles or authors...

Focus (/highwire_display/entity_view/node/384350/content_tabs)

Article	Authors	
• • •		

Ъ

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





Complement your workflow with curated collections

Complement your workflow with curated collections





Part of the With Intelligence Group



e.tiodword Pr//coReseance/amy/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 (/topic/portfolio-management-theory-and-practice)

Quantitative Finance (/topic/quantitative-finance)

Economics and Financial History (/topic/economics-and-financial-history)

Risk Management in Theory and Practice (/topic/risk-management-theory-and-practice)

Asset Classes (/topic/asset-classes)

Regulation, Taxation, Governance, and Compliance (/topic/regulation-taxation-governance-and-compliance)

By Journal

Portfolio Management (/content/iijpormgmt)

Financial Data Science (/content/iijjfds)

Impact & ESG Investing (/content/pmrjesg)

Fixed Income (/content/iijfixinc)

Investing (/content/iijinvest)

Derivatives (/content/iijderiv)

Alternative Investments (/content/iijaltinv)

Retirement (/content/iijretire)

Wealth Management (/content/iijwealthmgmt)

Beta Investment Strategies (/content/iijindinv)

Structured Finance (/content/iijstrfin)

Trading (/content/iijtrade)

Private Equity (/content/iijpriveq)

Practical Applications (/pa-reports)

© 2025 With Intelligence Ltd (https://withintelligence.com/) | All material subject to strictly enforced copyright laws.

Cookies (https://www.pageantmedia.com/cookies/)

Code of ethics (/code-of-ethics)

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

Privacy policy (https://withintelligence.com/privacy/)