



American Economic Review

ISSN 0002-8282 (Print) | ISSN 1944-7981 (Online)

≡ Menu

Can Portfolio Rebalancing Explain the Dynamics of Equity Returns, Equity Flows, and Exchange Rates?

Harald Hau

Hélène Rey

AMERICAN ECONOMIC REVIEW
VOL. 94, NO. 2, MAY 2004
(pp. 126–133)

Download Full Text PDF

Article Information

Citation

Hau, Harald, and Hélène Rey. 2004. "Can Portfolio Rebalancing Explain the Dynamics of Equity Returns, Equity Flows, and Exchange Rates?" *American Economic Review* 94 (2): 126–133.

DOI: 10.1257/0002828041302389

This website uses cookies.

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

Accept

JEL Classification

F31 Foreign Exchange

F32 Current Account Adjustment; Short-term Capital Movements

G11 Portfolio Choice; Investment Decisions

G15 International Financial Markets

[Terms of Use](#)

[Privacy Policy](#)

Copyright 2025 American Economic Association. All rights reserved.

This website uses cookies.

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

Accept