



2,637 17

Views CrossRef citations to date

26

Altmetric

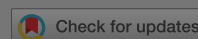
Research

An Empirical Evaluation of Tax-Loss-Harvesting Alpha

Shomesh E. Chaudhuri , Terence C. Burnham & Andrew W. Lo

Pages 99-108 | Published online: 30 Jun 2020

Cite this article <https://doi.org/10.1080/0015198X.2020.1760064>



Sample our Tourism, Hospitality and Events journals, sign in here to start your FREE access for 14 days

Full Article

Figures & data

References

Citations

Metrics

Reprints & Permissions

Read this article

Share

Abstract

We Care About Your Privacy

We and our 911 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage .Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

Show Purpose

acknowledgments. Andrew Berkin and one anonymous reviewer were the reviewers for this article.

Submitted 3 February 2020

Accepted 14 April 2020 by Stephen J. Brown

Acknowledgments

Research support from the MIT Laboratory for Financial Engineering is gratefully acknowledged. We thank Anton Anastasov for excellent research assistance; Tom Brennan, Lisa Goldberg, and Nathan Sosner for helpful comments and discussion; and Jayna Cummings for editorial assistance. The manuscript was improved by the editors of the Financial Analysts Journal, Stephen J. Brown and Steven Thorley, CFA. The views and opinions expressed in this article are those of the authors only and do not necessarily represent the views and opinions of any other organizations, any of their affiliates or employees, or any of the individuals acknowledged above.

Notes

¹ A wash sale rule disallows a capital loss deduction if the taxpayer acquires or a substantially identical security within 30 days before or after the sale. These rules are not deductible.



Financial
Related

and out more



Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up



or & Francis Group
orma business

Copyright ©

Accessib

Registered
5 Howick Pl

