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A simple test of the Fama and French model using daily data: Australian evidence

Robert Faff

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Abstract

The current study contributes to the empirical literature aimed at testing the Fama and French three-factor model, using daily Australian data. In general, the evidence found is quite favourable to the model based on formal asset pricing tests. However, when the estimated risk premia are taken into account, the support for the Fama-French model is less persuasive. In particular, a negative size premium is uncovered consistent with a wave of recent findings questioning its continued existence over recent years.

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