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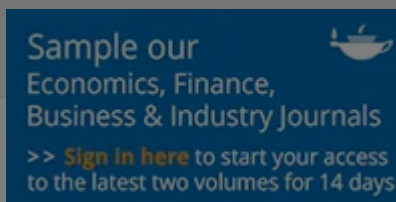
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TIPS and inflation expectations

Florian Bardong & Thorsten Lehnert 

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Abstract

Previous research suggests that the market for index-linked bonds is not entirely efficient and that these inefficiencies can be exploited by including inflation forecasts in trades on break-even inflation. Inspired by those results, we test the informational

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