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FEATURE ARTICLES

The Three Types of Factor Models: A Comparison of Their Explanatory Power

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Abstract

Multifactor models of security market returns can be divided into three types:
macroec...   c factor
models u...   rates, as
measure...   odels use
the retu...   s dividend
yield, th...   odels derive
their per...   returns.
This pap...   U.S. equity
retur...

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