Financial Analysts Journal ›
Volume 66, 2010 - Issue 3

106 Views | 14 CrossRef citations to date | 8 Altmetric

Editor's Corner

Speculative Leverage: A False Cure for Pension Woes

Rodney N. Sullivan , CFA

Pages 6-8 | Published online: 04 Apr 2019
Cite this article https://doi.org/10.2469/faj.v66.n3.4

Sample our Law Journals
>> Sign in here to start your access to the latest two volumes for 14 days

Abstract

The Editor’s Corner is a regular feature of the Financial Analysts Journal. This piece reflects the views of the author and does not represent the official views of the FAJ or CFA Institute.

Notes

[1] Samue ... ea. See, for exan ... ted Scientific Papers ... ed from Scientia,

About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click “Settings”. For further information about the data we collect from you, please see our Privacy Policy

Accept All
Essential Only
Settings

[2] See Richard M. Ennis, “The Uncorrelated Return Myth,” Financial Analysts Journal, vol. 65, no. 6 (November/December 2009):6–7.

[3] See James Tobin, “Toward a Theory of Market Value of Risky Assets,” Review of Economic Studies, vol. 25, no. 2 (1958):65–86; William F. Sharpe, “Capital Asset Prices: A Theory of Market Equilibrium under Conditions of Risk,” Journal of Finance, vol. 19, no. 3 (September 1964):425–442.

[4] See M. Barton Waring and Duane Whitney, “An Asset–Liability Version of the Capital Asset Pricing Model with a Multi-Period Two-Fund Theorem,” Journal of Portfolio Management, vol. 35, no. 4 (Summer 2009):111–130; Philip H. Dybvig, “Using Asset Allocation to Protect Spending,” Financial Analysts Journal, vol. 55, no. 1 (January/February 1999):49–62.

Related research

People also read | Recommended articles | Cited by 14

About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click “Settings”. For further information about the data we collect from you, please see our Privacy Policy

Accept All

Essential Only

Settings

Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessibility

Taylor & Francis Group an informa business

Registered in England & Wales No. 3099067
5 Howick Place | London | SW1P 1WG

About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click “Settings”. For further information about the data we collect from you, please see our Privacy Policy

Accept All

Essential Only

Settings