Financial Analysts Journal ›
Volume 66, 2010 - Issue 3

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

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 Insti

Notes

1 Sam ... lea. See, for example ... ted Scientific Papers ... ed from Scientia, ...

[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.

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

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