



375 | 32 | 1
Views | CrossRef citations to date | Altmetric

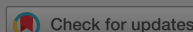
Equity Investments

Liquid Betting against Beta in Dow Jones Industrial Average Stocks

Benjamin R. Auer & Frank Schuhmacher

Pages 30-43 | Published online: 28 Dec 2018

🗨️ Cite this article 🔗 <https://doi.org/10.2469/faj.v71.n6.4>



Sample our Tourism, Hospitality and Events journals, sign in here to start your FREE access for 14 days

References

🗨️ Citations

Metrics

Reprints & Permissions

Read this article

🔗 Share

Abstract

The author
of betting
Jones In
exists an
existenc
respect
portfolio
signifi
Their res
settings.

The beta
been do
argues t
because

We Care About Your Privacy

We and our 907 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

...

I Accept

Reject All

Show Purpose

ementation
of the Dow
anomaly
ect to its
With
mixed
rate
cing factors.
various

se it has
however,
y be limited
ered liquidity

and the role of transaction costs in the practical implementation of BAB strategies.

Editor's note: This article was reviewed and accepted by Executive Editor Robert Litterman.

Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

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



Copyright

Accessib

Registered
5 Howick Pl

or & Francis Group
orma business

