



The Influence of Sample Size on the Dynamics of Beta Factors

By Kevin Rink

GRIN Verlag Apr 2010, 2010. Taschenbuch. Book Condition: Neu. 210x148x2 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2008 in the subject Business economics - Business Management, Corporate Governance, printed single-sided, grade: 1,2, European Business School - International University Schloß Reichartshausen Oestrich-Winkel, language: English, abstract: The capital asset pricing model (CAPM) was introduced by William Sharpe, John Lintner, and Jan Mossin in the 1960s on the basis of Harry Markowitz's achievements in the field of portfolio theory. Since then, the CAPM has been one of the most widely used models for evaluating the price of portfolio assets. A major element of the CAPM is the beta factor. The beta factor measures how the expected return of a stock or a portfolio correlates with the return of the whole market. (.) Obviously, the fluctuation of a stock does affect beta factors. As the value of beta is decisive for the portfolio selection process, it is necessary to provide the CAPM with a beta that represents the best possible estimate of correlation with the market. On account of this, the calculation of beta factors is complex as betas will vary over...



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