Accepted Manuscript

Momentum Spillover from Stocks to Corporate Bonds

Daniel Haesen, Patrick Houweling, Jeroen van Zundert

 PII:
 S0378-4266(17)30053-5

 DOI:
 10.1016/j.jbankfin.2017.03.003

 Reference:
 JBF 5106

To appear in: Journal of Banking and Finance

Received date:7 December 2015Revised date:27 January 2017Accepted date:3 March 2017

Please cite this article as: Daniel Haesen, Patrick Houweling, Jeroen van Zundert, Momentum Spillover from Stocks to Corporate Bonds, *Journal of Banking and Finance* (2017), doi: 10.1016/j.jbankfin.2017.03.003

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.



Momentum Spillover from Stocks to Corporate Bonds1

Daniel Haesen2,3, Patrick Houweling2,4 and Jeroen van Zundert2,5

¹ We thank Doron Avramov, Paul Beekhuizen, David Blitz, Martin Martens and anonymous referees for feedback on an earlier version of this paper.

2 Robeco Investment Research, Weena 850, 3014 DA Rotterdam, The Netherlands

3 d.haesen@robeco.com, +31-10-224.7167

4 p.houweling@robeco.com, +31-10-224.3538, corresponding author

5 j.van.zundert@robeco.com, +31-10-224.3133

January 2017

Download English Version:

https://daneshyari.com/en/article/5088141

Download Persian Version:

https://daneshyari.com/article/5088141

Daneshyari.com