## **Accepted Manuscript**

Asset pricing factors and future economic growth

Vaibhav Lalwani, Madhumita Chakraborty



PII:S0165-1765(18)30168-XDOI:https://doi.org/10.1016/j.econlet.2018.04.031Reference:ECOLET 8030To appear in:Economics LettersReceived date :6 April 2018

Revised date : 22 April 2018 Accepted date : 26 April 2018

Please cite this article as: Lalwani V., Chakraborty M., Asset pricing factors and future economic growth. *Economics Letters* (2018), https://doi.org/10.1016/j.econlet.2018.04.031

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.

## Highlights

- Do common asset-pricing factors such as size, value, etc. predict economic growth?
- We test this hypothesis in 4 emerging and 5 developed stock markets.
- Overall stock market returns are related to economic growth.
- Other asset-pricing factors do not contain any information about economic growth.

Download English Version:

## https://daneshyari.com/en/article/7348978

Download Persian Version:

https://daneshyari.com/article/7348978

Daneshyari.com