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Bayesian tests of global factor models

Jonathan Fletcher

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BAYESIAN TESTS OF GLOBAL FACTOR MODELS

Jonathan Fletcher

University of Strathclyde

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The author is from the University of Strathclyde.

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Address correspondence to Professor J. Fletcher, Department of Accounting and Finance, University of Strathclyde, Stenhouse Building, Cathedral Street, Glasgow, G4 0LN, United Kingdom, phone: +44 (0) 141 548 4963, fax: +44 (0) 552 3547, email: [j.fletcher@strath.ac.uk](mailto:j.fletcher@strath.ac.uk)

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