

Accepted Manuscript

Maximal predictability under long-term mean reversion

Erik Hjalmarsson

PII: S0927-5398(17)30110-X

DOI: <https://doi.org/10.1016/j.jempfin.2017.11.006>

Reference: EMPFIN 1016

To appear in: *Journal of Empirical Finance*

Received date: 10 May 2017

Revised date: 20 September 2017

Accepted date: 19 November 2017

Please cite this article as: Hjalmarsson E., Maximal predictability under long-term mean reversion. *Journal of Empirical Finance* (2017), <https://doi.org/10.1016/j.jempfin.2017.11.006>

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.



Maximal predictability under long-term mean reversion

Erik Hjalmarsson¹

University of Gothenburg, Department of Economics

September 20, 2017

¹Contact information: P.O. Box 640, SE 405 30 Gothenburg, Sweden. Email: erik.hjalmarsson@economics.gu.se.

Download English Version:

<https://daneshyari.com/en/article/7360629>

Download Persian Version:

<https://daneshyari.com/article/7360629>

[Daneshyari.com](https://daneshyari.com)