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Title: Performance of Fixed-Income Mutual Funds WITH Regime-Switching MODELS

Authors: Mohamed A. Ayadi, Skander Lazrak, Yusui Liao, Robert Welch



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PERFORMANCE OF FIXED-INCOME MUTUAL FUNDS WITH REGIME-SWITCHING MODELS

Mohamed A. Ayadi

Professor of Finance

Department of Finance, Operations, and Information Systems

Goodman School of Business, Brock University

St. Catharines, ON, Canada

Tel. +1 (905) 688-5550, x3917

e-mail: *mayadi@brocku.ca*

Skander Lazrak (Corresponding author)

Associate Professor of Finance

Department of Finance, Operations, and Information Systems

Goodman School of Business, Brock University

St. Catharines, ON, Canada

Tel. +1 (905) 688-5550, x5113

e-mail: *slazrak@brocku.ca*

Yusui Liao

Financial Analyst

Toronto Dominion Bank, Toronto, ON, Canada

email: *md06lw@badger.ac.brocku.ca*

Robert Welch

Professor of Finance

Department of Finance, Operations, and Information Systems

Goodman School of Business, Brock University

St. Catharines, ON, Canada

Tel. +1 (905) 688-5550, x3920

e-mail: *bwelch@brocku.ca*

Highlights

- We assess the performance of fixed-income mutual funds using regime-switching models
- Fund returns are described by two distinct volatility related bull and bear regimes

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