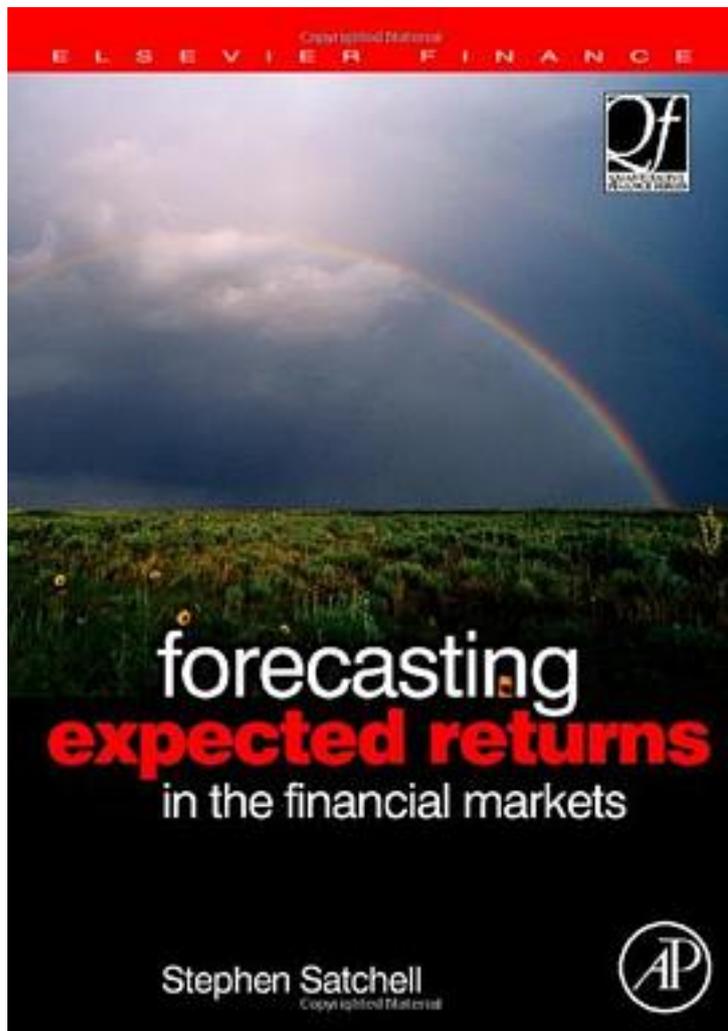


Forecasting Expected Returns in the Financial Markets



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Forecasting returns is as important as forecasting volatility in multiple areas of finance. This topic, essential to practitioners, is also studied by academics. In this new book, Dr Stephen Satchell brings together a collection of leading thinkers and practitioners from around the world who address this complex problem using the latest quantitative techniques. Forecasting expected returns is an essential aspect of finance and highly technical. This is the first collection of papers to present new and developing techniques. International authors present both academic and practitioner perspectives.

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