Your assignment for today’s class: Read Cochrane’s paper. Read the example papers from a flow/paper layout standpoint. Read the example referee reports. Bring a copy of the worst written finance paper you can find. Bring a copy of the best written finance paper you can find. Read Spiegel’s paper on reviewing, JFE tips for writers, and TAR comments.


EFM chapter 2


EFM chapter 2&3


EFM chapter 2&3


Class 6: February 25. The cross-section of stock returns: risk or mispricing I


Class 7: March 3. The cross-section of stock returns: risk or mispricing II


Class 8: March 10. Anomalies.


No class on March 17 (Spring break)

Class 9: March 24. Political connections and stock returns

Class 10: March 31. News and returns


Class 11: April 7. 19 Data-Snooping.

The take home final exam will be given out in of class today and will be due on Thursday April 28 (please email the exam to me at mike.cooper@utah.edu).


Harvey, C., Y. Liu, and H. Zhu, 2013, ...and the cross-section of expected returns, working paper, Duke University.