



# Evaluation of the CAPM and the Fama-French Asset Pricing Models

*Katarzyna Piela*

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## **Evaluation of the CAPM and the Fama-French Asset Pricing Models** Katarzyna Piela

Many research has been conducted about efficiency of the the CAPM model and Fama–French three-factor model. Researches on the asset pricing models are motivated by the need to use of those models in financial practice. Historical price swings, stock bubbles and highly-volatile periods, were the most difficult challenge during tested periods. The major objective of this book was to evaluate efficiency and explanatory power of the the CAPM model and Fama–French three-factor model during different time periods, which characterize distinct market phases. Moreover the additional advantage of conducted studies was wide range of the portfolios, on which returns the models has been tested. Those extensive research include twelve portfolios which represent twelve major US industries, as well as the S&P 500 index, which is on of the most commonly use benchmark for studies on US market, and to measuring relative performance of the alternative investments.

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