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We employ the dynamic asset pricing model (DAPM) approach of Adrian, Crump, and Moench (2014) to empirically discriminate among the alternative models using a broad class of test assets that includes size, book-to-market, and momentum sorted equity portfolios, credit returns sorted by ratings and industries, and Treasury returns sorted

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A Dynamic Asset Pricing Model with Time-Varying Factor and Idiosyncratic Risk1 Paskalis Glabadanidis2 Ko,c University January 14, 2008 1I would like to thank James Bergin, Heber Farnsworth, John Scruggs, Jonathan Taylor, Yong Wang, Guofu Zhou and seminar participants at City University of Hong Kong, Ko,c **Empirical Dynamic Asset Pricing: Model Specification and ...**

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