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Explaining Market-to-Book Factors In Stock Returns” 1993, P. 5). They Argue In Effect That, To The Extent That Assets Are Priced Rationally, High Book-to-market Reflects High Risk. The Initial Reaction To Fama And French (1992a, 1993) Was One Of Skepticism, With Concern That The Relationship Observed Between Book-to-market And Average Returns Was An Artifact Of The 1th, 2024

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