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The MIDAS Touch: Mixed Data Sampling Regression Models. UNC And UCLA Working Papers. Russo A. (2015). Equity Factor Investing According To The Macroeconomic Environment. Amundi Discussion Paper Series 11. Qian, Edward, Ronald Hua And Eric Sorensen (2007). Quantitative Equity Jan 1th, 2024

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Benjamin Felix, Portfolio Manager, PWL Capital Inc., "Factor Investing With ETFs" For More Information About This Or Other Publications From PWL Capital, Contact: PWL Capital – Ottawa, 265 Carling Avenue, Suite 800, Ottawa, Ontario K1S 2E1 Tel 613-237-554 May 1th, 2024

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Implementing Their Investment Strategies. Interest In The Factor Approach Now Extends Beyond Equities And Into Other Asset Classes, Such As Fixed Income, Currencies And Commodities. FTSE Russell's 2016 Smart Beta Survey, Which Covered Global Asset Owners With An Estimated U.S. \$2 Trillion Under Management, Revealed Mar 2th, 2024

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