

The Predictabilty of German Stock Returns (Empirische Finanzmarktforschung/Empirical Finance)

Judith Klähn

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Judith Klähn proves that some of the most important variables in predicting U.S. equity returns are not significant for the German stock market. She shows that the composition of Germany's investor base plays an important role, and she outlines the variables crucial for the German stock market.



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