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A better model? Testing of Fama and French six-factor model in Pakistan

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Abstract This paper examines the performance of the Fama and French six-factor model in Pakistan.

Keywords Fama and French six-factor model, Pakistan, performance, risk factors, return, volatility, and market efficiency

Introduction

This study is designed to test the Fama and French six-factor model in Pakistan.

Research objectives

The study aims to test the Fama and French six-factor model in Pakistan. The study also aims to test the Fama and French six-factor model in Pakistan.

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