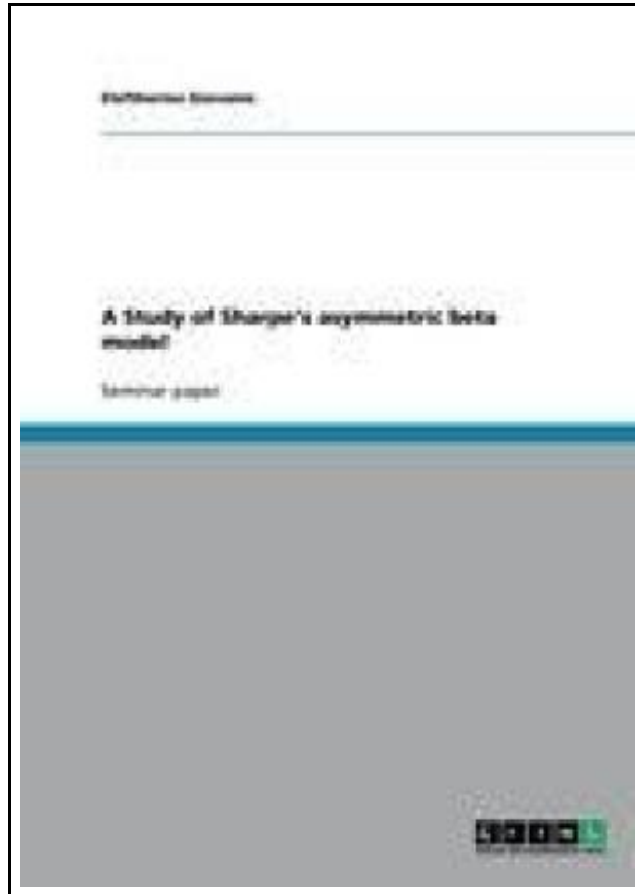# A Study of Sharpe's asymmetric beta model

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A STUDY OF SHARPE'S ASYMMETRIC BETA MODEL

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