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Risk and Return in Finance ,1977 The Risk and Return Conundrum Explained Christos S. Savva,2018 The relationship between risk and expected returns has been investigated extensively in the financial economics literature Theoretical models generally predict a positive relation between the two Nevertheless the empirical findings so far have been inconclusive Using a generalization of the analytical framework developed by Theodossiou and Savva 2016 along with time varying asymmetry linked to the upside and downside uncertainty the risk return puzzle is investigated across international stock markets The investigation reveals that the contradictory findings are the result of ignoring the impact of skewness on the total price of risk That is in the absence of skewness the relationship between risk and return is positive as depicted by finance theory However negative skewness results in lowering the total price of risk and in some cases reverting its sign from positive to negative

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