

@UNPUBLISHED {Kagkadis/Nolte/Nolte/Vasilas2023,

author = {Anastasios Kagkadis and Ingmar Nolte and Sandra Nolte and Nikolaos Vasilas},

title = {Factor Timing with Portfolio Characteristics},

year = {2023},

note = {Review of Asset Pricing Studies, forthcoming}
}