



Prima de riesgo país: el caso de Chile [

2021

text (article)

Analítica

Currently, there is no agreed method to estimate the Risk Premium accurately, therefore, different authors arrive at significantly different results when calculating the risk premium for a given country or industry. This work estimates the risk premium of the Chilean stock market (PRM) for the period 1993-2020 using different estimation methodologies (Differential Returns, Implicit Return in Current Stock Prices). The results indicate, depending on the methodology used, a Premium for Risk that ranges between 1.91% and 10.28%, which shows the existence of a positive premium for assuming risk in Chile that is around 5.3%

Currently, there is no agreed method to estimate the Risk Premium accurately, therefore, different authors arrive at significantly different results when calculating the risk premium for a given country or industry. This work estimates the risk premium of the Chilean stock market (PRM) for the period 1993-2020 using different estimation methodologies (Differential Returns, Implicit Return in Current Stock Prices). The results indicate, depending on the methodology used, a Premium for Risk that ranges between 1.91% and 10.28%, which shows the existence of a positive premium for assuming risk in Chile that is around 5.3%

<https://rebiunoda.pro.baratznet.cloud:28443/OpacDiscovery/public/catalog/detail/b2FpOmNlbGVicmF0aW9uOmVzLmJhcmF0ei5yZW4vMzQyMzk1NzI>

Título: Prima de riesgo país: el caso de Chile electronic resource]

Editorial: 2021

Tipo Audiovisual: Premio por riesgo rentabilidad Chile Mercados financieros Prize for Risk Profitability Chile Financial Markets

Documento fuente: Revista Finanzas y Política Económica, ISSN 2248-6046, Vol. 13, N°. 2, 2021, pags. 317-344

Nota general: application/pdf

Restricciones de acceso: Open access content. Open access content star

Condiciones de uso y reproducción: LICENCIA DE USO: Los documentos a texto completo incluidos en Dialnet son de acceso libre y propiedad de sus autores y/o editores. Por tanto, cualquier acto de reproducción, distribución, comunicación pública y/o transformación total o parcial requiere el consentimiento expreso y escrito de aquéllos. Cualquier enlace al texto completo de estos documentos deberá hacerse a través de la URL oficial de éstos en Dialnet. Más información: <https://dialnet.unirioja.es/info/derechosOAI> | INTELLECTUAL PROPERTY RIGHTS STATEMENT: Full text documents hosted by Dialnet are protected by copyright and/or related rights. This digital object is accessible without charge, but its use is subject to the licensing conditions set by its authors or editors. Unless expressly stated otherwise in the licensing conditions, you are free to linking, browsing, printing and

making a copy for your own personal purposes. All other acts of reproduction and communication to the public are subject to the licensing conditions expressed by editors and authors and require consent from them. Any link to this document should be made using its official URL in Dialnet. More info: <https://dialnet.unirioja.es/info/derechosOAI>

Lengua: Spanish

Enlace a fuente de información: Revista Finanzas y Política Económica, ISSN 2248-6046, Vol. 13, N°. 2, 2021, pags. 317-344

Baratz Innovación Documental

- Gran Vía, 59 28013 Madrid
- (+34) 91 456 03 60
- informa@baratz.es