

MAXSER Documentation

1 Methodology

MAXSER method (Ao, Li, and Zheng (2019, RFS)) applied to factors built from cross-sectional regressions.

References

Mengmeng Ao, Yingying Li, and Xinghua Zheng. Approaching mean-variance efficiency for large portfolios. *The Review of Financial Studies*, 32(7):2890–2919, 09 2019. ISSN 0893-9454. doi: 10.1093/rfs/hhy105. URL <https://doi.org/10.1093/rfs/hhy105>.