Here are Microsoft Word equations with the six population regression models for the project.

Model 1: Simple CAPM

Model 2: Simple CAPM Plus ‘Change in Risk Premium’ Measure

Model 3: Simple CAPM Plus ‘Small Minus Big’ Size Premium Measure

Model 4: Simple CAPM Plus ‘High Minus Low’ Value Premium Measure

Model 5: Fama and French Three-Factor Model

Model 6: Combined Model