

Reproducibility Certificate

This is to certify that the results in the paper below have been assessed and found to meet the requirements of the cascada reproducibility policy for a rating of RRR.

Low Volatility Asset Valuation in Brazilian Stock Market: Lower Risk with Higher Returns

Authors: Pedro Teles, Luciano França, Mario Fernandes

Type of certification: Free (Guest researchers)

Certification date: 06/17/2022

Major Concerns:

None. We reproduced Figure 1 and all Tables with perfect accuracy.

Minor Concerns: