Original Article

RETRACTED ARTICLE: Traditional beta, average drawdown beta and market risk premium

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This article has been retracted by the editor and publisher of the *Journal of Asset Management* as it has been concluded that portions of text in the article are either unoriginal or incorrectly cited and so the decision has been taken to remove this article from the scholarly field. It should no longer be cited with

reference to publication in the *Journal of Asset Management*.

The online version of this article contains the full text of the retracted article as electronic supplementary material (doi:[10.1057/jam.2014.12](https://doi.org/10.1057/jam.2014.12)).