1. Title

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3. Abstract
The paper evaluates the performance of Fama-French models on US stock during Covid-19. All data used in constructed models have origination from Fama-French official website from 1st January 2000 to 31st March 2020. (Fama and French 2020). The results suggest that F-test and t-test in all models are statistically insignificant. On the other hand, the impacts of growth portfolio factors have countereffects on returns. Moreover, the value of portfolio models has overall lower volatility of with lower mean values. Covid-19 has different influence from the selected events on growth and value models but each model reacted with some exceptions.

4. Data description
Fama and French (1992) perform empirical testing of the CAPM model and investigate its testimony on real data from 1963 until 1990. The data includes companies traded on three stock exchanges, NYSE, AMEX and NASDAQ. All data used in constructed models have origination from Fama-French official website (Fama and French 2020). The website belongs to Tuck School of Business, which is nowadays a residence of Kenneth French. These data are open source for using and downloading to broad public.

5. JEL codes for the project
G01 Financial Crises
G15 International Financial Markets
F23 Multinational Firms • International Business

6. Key-words
Fama-French three-factor model, US stock markets, multifactor stock models, Covid-19