
Equity Market Anomalies Empirical Study Select

moon phases, mood and stock market returns - editor's introduction 107 moon phases, mood and stock market returns international evidence christos floros yong tan abstract we employ recent data from 59 international emerging and mature **efficiency of the nigerian stock market with respect to ...** - efficiency of the nigerian stock market 85 record low of 848.08 index points in january of 2010. the nigerian stock exchange nse 30 index is a major stock market index which tracks the performance of 30 most liquid **a brief history of market efficiency** - published in european financial management, volume 4, number 1, march 1998, pp 91 -193 a brief history of market efficiency elroy dimson and massoud mussavian* **alternative risk premia: what do we know? - thierry roncalli** - alternative risk premia: what do we know? equity space, the capital asset pricing model has been supplemented by a ve-factor model, which is based on size, value, momentum, low beta and quality risk factors. **the low beta anomaly: a decomposition into micro and macro ...** - the low beta anomaly: a decomposition into micro and macro effects malcolm baker* brendan bradley ryan taliaferro september 13, 2013 abstract low beta stocks have offered a combination of low risk and high returns. **the behaviour and financial performance of individual ...** - 36 the behaviour and financial performance of individual investors shares trading stock market overreact?' in the journal of finance, effectively forming the start **facts and fantasies about factor investing - thierry roncalli** - facts and fantasies about factor investing times that there is a long-run reward for being exposed to factor risk. factor premiums are rewards for investors enduring losses during bad times."

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