

Time of Day and Market Impact

Scott Lyden (/search?query=&f%5B0%5D=authors%3ALyden%2C%20Scott)

The Journal of Trading Summer 2007, 2 (3) 76 - 81

DOI: 10.3905/jot.2007.688951

Download PDF | Add to Favorites | Share | Labels | Cite | Alerts



(/content/iijtrade/2/3)

The Journal of Trading Vol 2 Issue 3

(/content/iijtrade/2/3)

Volume 2, Issue 3

Summer 2007 (/content/iijtrade/2/3)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijtrade/2/3/76) to access this content or Request a Demo (/Request-Demo)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijtrade/2/3/76)

Request a Demo (/Request-Demo)

Find topics, articles or authors...

Focus (/highwire_display/entity_view/node/478720/content_tabs)

Article | Authors

Download PDF | Add to Favorites | Share | Labels | Cite | Alerts

Previous (Https://Www.Pm-Research.Com/Content/Iijtrade/2/3/58) | Next

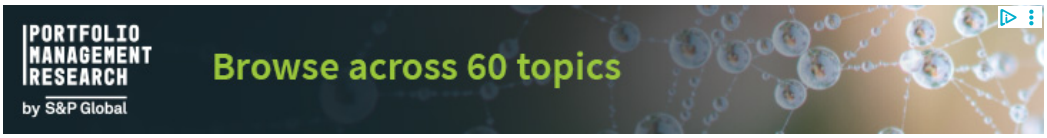
Back to top

Related Articles +

Article Topics +







About (/about-us)

Contact (/contact-us)

Linked PM Research (/company/pmresearch/)

LOCATIONS

New York

55 Water Street

New York, NY 10010

United States

London

One London Wall

London, EC2Y 5EA

0207 139 1600

Hong Kong

Level 3 Three Exchange Square

8 Connaught Place

Central Hong Kong

EXPLORE OUR RESEARCH

By Topic

Portfolio Management in Theory and Practice (/topic/portfolio-management-theory-and-practice)

Quantitative Finance (/topic/quantitative-finance)

Economics and Financial History (/topic/economics-and-financial-history)

Risk Management in Theory and Practice (/topic/risk-management-theory-and-practice)

Asset Classes (/topic/asset-classes)

Regulation, Taxation, Governance, and Compliance (/topic/regulation-taxation-governance-and-compliance)

By Journal

Portfolio Management (/content/iijpormgmt)

Financial Data Science (/content/iijjfds)

Impact & ESG Investing (/content/pmrjesg)

Fixed Income (/content/iijfixinc)

Investing (/content/iijinvest)

Derivatives (/content/iijderiv)

Alternative Investments (/content/iijaltinv)

Retirement (/content/iijretire)

Wealth Management (/content/iijwealthmgmt)

Beta Investment Strategies (/content/iijindinv)

Structured Finance (/content/iijstrfin)

Trading (/content/iijtrade)

Private Equity (/content/iijpriveq)

Snapshots (/snapshots)

© 2026 With Intelligence Ltd (https://withintelligence.com/) | All material subject to strictly enforced copyright laws.

Cookies (https://www.withintelligence.com/cookies/)

Code of ethics (/code-of-ethics)

Terms & conditions (https://www.withintelligence.com/terms/)

Privacy policy (https://withintelligence.com/privacy/)