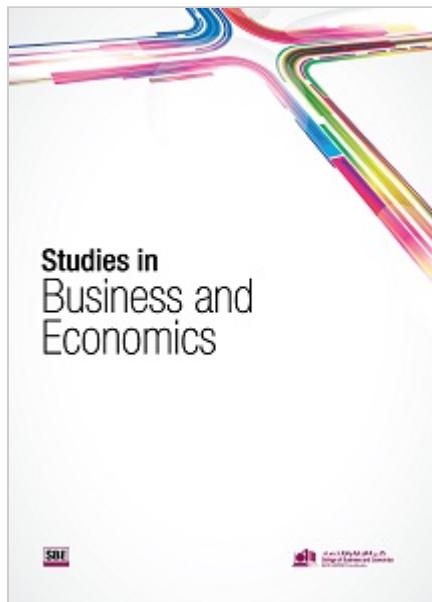


The Halloween Effect Anomaly: Evidence from Some Arab Countries Equity Markets



(<https://journals.qu.edu.qa/index.php/SBE/issue/view/72>)

(<https://journals.qu.edu.qa/index.php/SBE/article/view/737/412>)

Published Mar 1, 2007

DOI <https://doi.org/10.29117/sbe.2007.0031> (<https://doi.org/10.29117/sbe.2007.0031>)

Bashar Abu Zarour

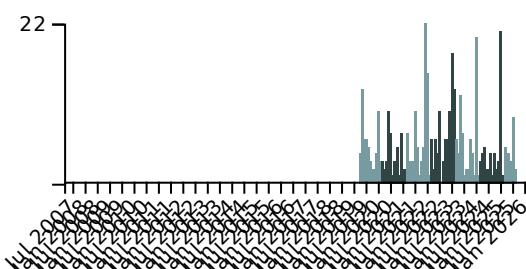
Abstract

This paper examines the existence of the Halloween effect for some Arab countries equity markets. The data set used in this study constitutes of daily stock prices for 9 Arab equity markets in the Middle East region. Following Bouman and Jacobsen (2002), we use regression analysis with dummy variables to test for the existence of the Halloween effect in some Arabian equity markets; which is equivalent to a simple mean test. A highly significant Halloween effect documented for 7 out of 9 Arabic equity markets in the Middle East region even after adjustments have been made for January effect.

Metrics

PDF views

410



monthly | yearly

Keywords

References

How to Cite

Issue

Section



Citations

CrossRef - Citation Indexes: 4

Captures

Mendeley - Readers: 6

 **PLUMX** - [see details](#) (<https://plu.mx/plum/a/?doi=10.29117/sbe.2007.0031>)

(<https://plu.mx/plum/a/?doi=10.29117/sbe.2007.0031>)

(<https://journals.qu.edu.qa/index.php/SBE/about/submissions>)

ABOUT JOURNAL

- Policies (/Index.Php/SBE/About/JournalPolicies)
- Archiving (/Index.Php/SBE/About/JournalPolicies#Archiving)
- Ownership And Management (/Index.Php/SBE/About/JournalPolicies#OwnershipAndManagement)
- Publication Schedule (/Index.Php/SBE/About/JournalPolicies#PublicationSchedule)
- Editorial Board (/Index.Php/SBE/About/EditorialBoard)
- Editorial Advisory Board (/Index.Php/SBE/About/AdvisoryTeam)
- Contact Us (/Index.Php/SBE/About/Contact)

SUBMISSION

- Peer-Review Process (/Index.Php/SBE/Submission/PeerReviewProcess)
- Authors Responsibilities (/Index.Php/SBE/Submission/AuthorResponsibilities)
- Publication Ethics (/Index.Php/SBE/Submission/PublicationEthics)
- Copyright And Access (/Index.Php/SBE/Submission/Copyright)

INFORMATION



SCREENED BY

