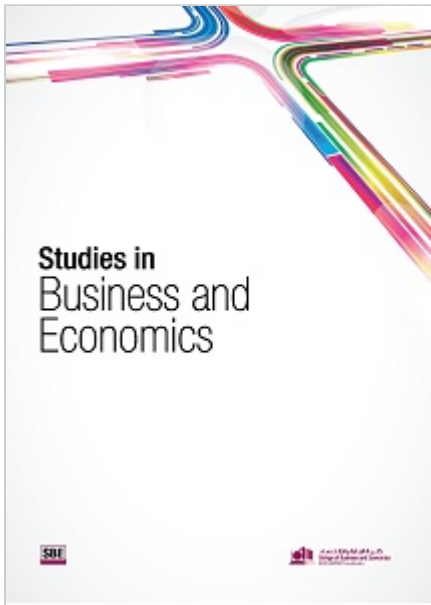


The Halloween Effect Anomaly: Evidence from Some Arab Countries Equity Markets



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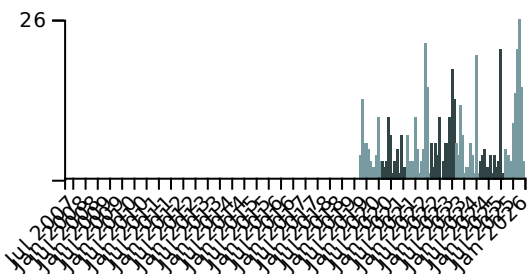
Abstract

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

487



Keywords



References



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