



< The Halloween Indicator, "Sell in May and Go Away": Another Puzzle



American Economic Review

ISSN 0002-8282 (Print) | ISSN 1944-7981 (Online)

≡ Menu

The Halloween Indicator, "Sell in May and Go Away": Another Puzzle

Sven Bouman

Ben Jacobsen

AMERICAN ECONOMIC REVIEW
VOL. 92, NO. 5, DECEMBER 2002
(pp. 1618–1635)

Download Full Text PDF
(Complimentary)

Article Information

Citation

Bouman, Sven, and Ben Jacobsen. 2002. "The Halloween Indicator, "Sell in May and Go Away": Another Puzzle ." *American Economic Review* 92 (5): 1618–1635.

DOI: 10.1257/000282802762024683

This website uses cookies.

Choose Format:

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

Accept

EEL Classification

[Terms of Use](#)

[Privacy Policy](#)

Copyright 2026 American Economic Association. All rights reserved.

This website uses cookies.

By clicking the "Accept" button or continuing to browse our site, you agree to first-party and session-only cookies being stored on your device to enhance site navigation and analyze site performance and traffic. For more information on our use of cookies, please see our [Privacy Policy](#).

[Accept](#)