

332 | 19

Views | CrossRef citations to date | Altmetric

0

Original Articles

Capital market efficiency and the predictability of daily returns

Jeffrey E. Jarrett  & Eric Kyper

Pages 631-636 | Published online: 18 Aug 2006

 Cite this article  <https://doi.org/10.1080/00036840600581422>

Sample our
Economics, Finance,
Business & Industry Journals
>> **Sign in here** to start your access
to the latest two volumes for 14 days

 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

Abstract

Studies of the weak form of the capital market efficiency theorem infer that there are

no predictability in
markets
daily closing
properties
organized
both in
these
prices. The
of daily
from pre
prices ra

organized
with respect to
tractable
securities on
indexes
Often,
of securities
characteristics
y differs
market

We Care About Your Privacy

We and our 848 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

[List of Partners \(vendors\)](#)

 I Accept

Essential Only

Show Purpose

Furthermore, this study is important because of the weak theory of market efficiency and its application to short-term forecasting of closing prices of traded securities.

Related Research Data

Examining the Dynamic and Non-linear Linkages between Crude Oil Price and Indian Stock Market Volatility:

Source: SAGE Publications

¿QUÉ TAN BUENOS SON LOS PATRONES DEL IGBC PARA PREDECIR SU COMPORTAMIENTO?: UNA APLICACIÓN CON DATOS DE ALTA FRECUENCIA

Source: Universidad ICESI. Published by Elsevier España S.L.

Linking provided by 

Related research 

People also read

Recommended articles

Cited by 19



×

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up



Copyright © 2024 Informa UK Limited [Privacy policy](#) [Cookies](#) [Terms & conditions](#)



Taylor & Francis Group
an informa business

Accessib



Registered
5 Howick Pl

