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Korean stock prices under price limits: variance ratio tests of random walks

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Abstract

This paper provides tests of the random walk hypothesis for the Korean stock market over the period from March 1988 to December 1998. During this time there are five regimes of daily price limits. We use a sample of 55 actively traded stocks selected to

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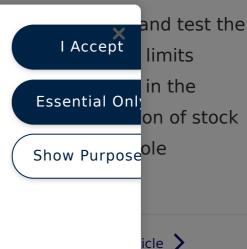
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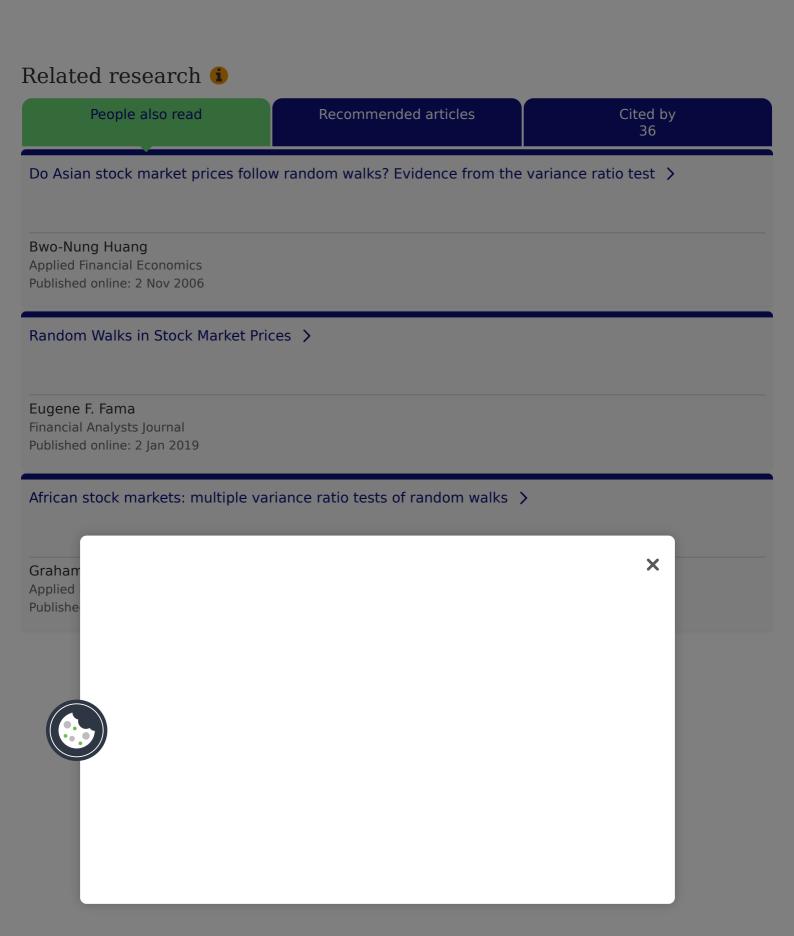
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