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Applied Financial Economics > Volume 14, 2004 - Issue 14

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Original Articles

Calendar effects in Eastern European financial markets: evidence from the Czech Republic, Slovakia and Slovenia

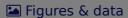
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Pages 1035-1043 | Published online: 23 Aug 2006

66 Cite this article ⚠ https://doi.org/10.1080/0960310042000264003

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Abstract

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Notes

The Ljublijana Stock Exchange started calculating and publishing the two indices on 1 July 2000.

Following the usual convention in the literature, holidays have been excluded from the sample, leaving 1120 observations for the Czech Republic, 1003 for Slovakia, and 741 for Slovenia.

For the Slovenian data set, the GARCH optimization procedure failed to converge and hence the results are not reported. The same also applies to Table 12.

Related Research Data

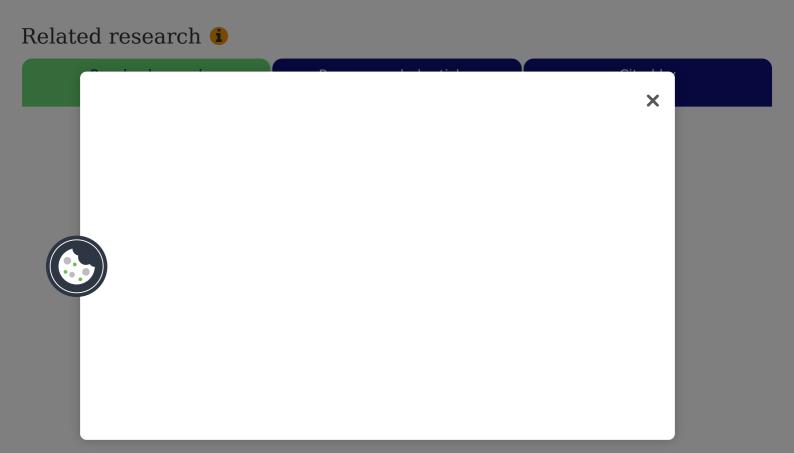
Analyzing seasonal anomalies for Israel: evidence from pre- and post-global financial crisis

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An empirical note on the holiday effect in the Australian stock market, 1996-2006

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