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

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Abstract

This paper examines the calendar effects in the new European financial markets. The calendar effects are present in the new European financial markets. The calendar effects are present in the new European financial markets. The calendar effects are present in the new European financial markets.

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Notes

The Ljubljana 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](#).

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