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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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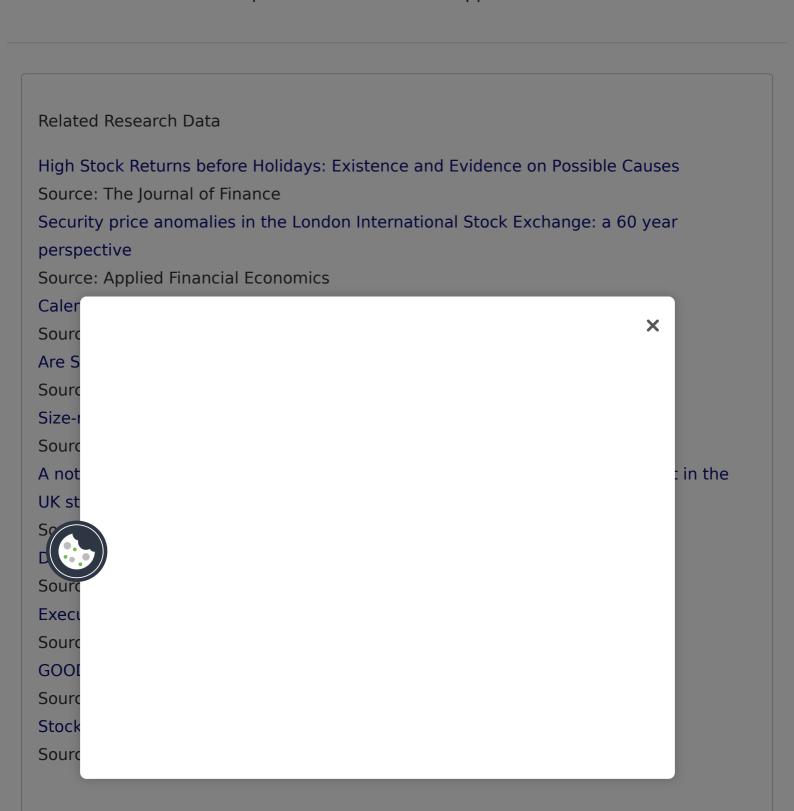
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Notes

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.



Patterns in Japanese Common Stock Returns: Day of the Week and Turn of the Year Effects

Source: Journal of Financial and Quantitative Analysis

The "weekend effect" for stock indexes and stock index futures: Dividend and interest rate effects

Source: Journal of Futures Markets

The anomalies that aren't there: the weekend, January and pre-holiday effects on the

all gold index on the Johannesburg Stock Exchange 1987-1997

Source: Applied Financial Economics

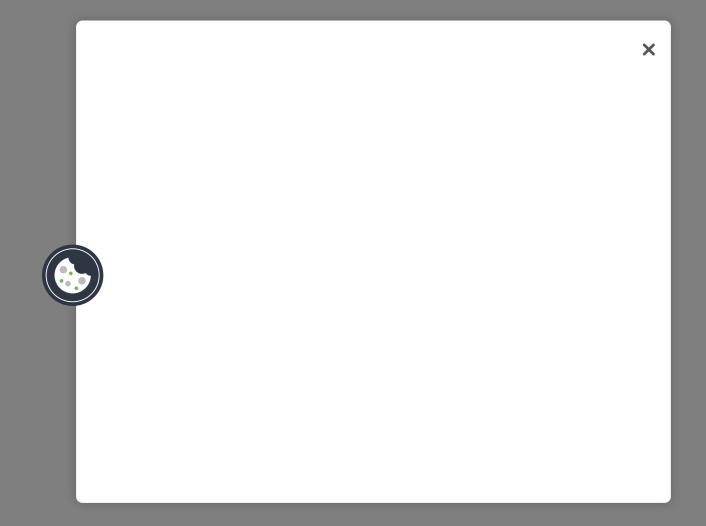
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