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Market capitalization and efficiency. Does it matter? Evidence from the Athens Stock Exchange

Theodore Panagiotidis

Pages 707-713 | Published online: 01 Sep 2006

66 Cite this article https://doi.org/10.1080/09603100500107883

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Acknowledgements

The author would like to thank David Chappell for his useful comments and remains responsible for any errors.

Notes

For more information on the indices and their composition visit http://www.ase.gr and http://www.ftse.com. The data are available free from

http://www.enet.gr/finance/finance.jsp.

Note that fewer observations are available for the FTSE/ASE Small Cap since it started later than the other two.



Modelling volatility and testing for efficiency in emerging capital markets: the case of

the Athens stock exchange

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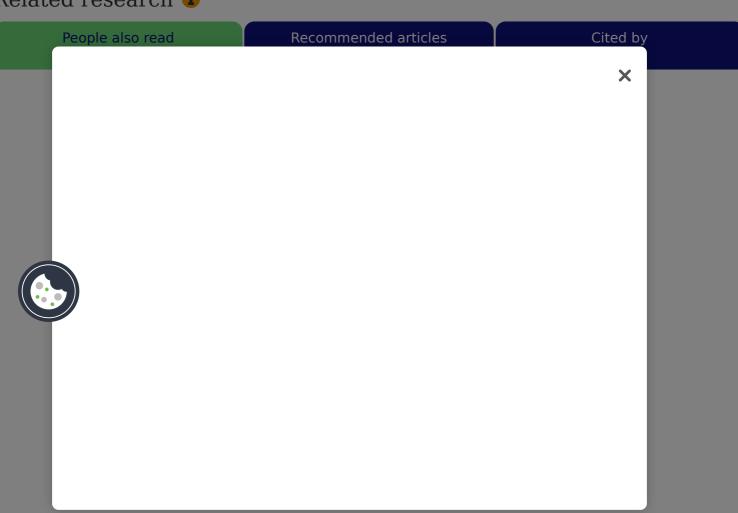
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