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Original Articles

Disappearing anomalies: a dynamic analysis of the persistence of anomalies

Wessel Marquering

✓, Johan Nisser & Toni Valla

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Abstract

This study examines several well-known stock market anomalies before and after they

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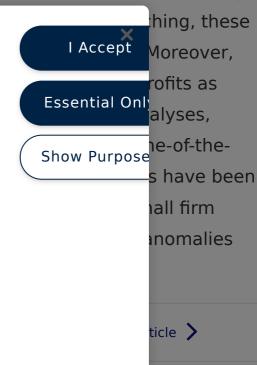
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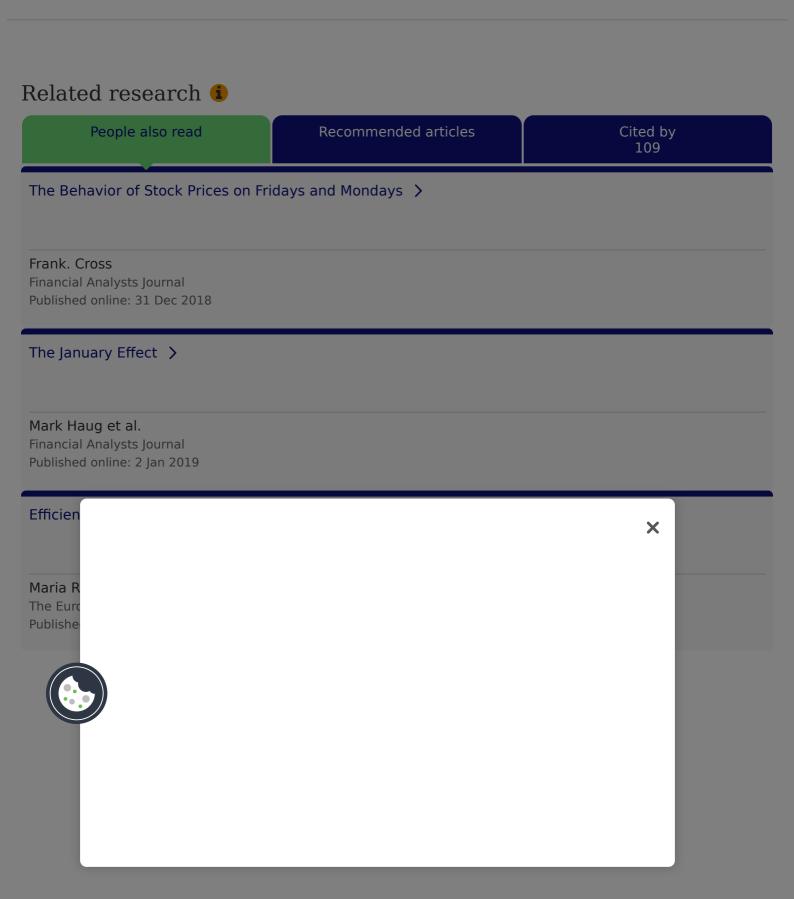
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Notes

- ¹ Fridays' returns were higher even when the markets were open on Saturdays, which also had higher returns (Lakonishok and Smidt, <u>1988</u>).
- ² To conserve space, these results are not reported here, but are available from the authors upon request.



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