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Applied Financial Economics >
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Disappearing anomalies: a dynamic analysis of the persistence of anomalies

Wessel Marquering ✉, Johan Nisser & Toni Valla

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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, [1988](#)).

² To conserve space, these results are not reported here, but are available from the authors upon request.

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