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Trading rules and stock returns: some further short run evidence from the Hang Seng 1997-2008

J. Andrew Coutts

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short-term 'profitable' trading rules, are now defunct, which leads us to suggest the validity of 'profitable' trading rules, released to the 'public information set' via academic journals.

Acknowledgements

The author thanks an anonymous referee for a thorough and rigorous report, and, in addition, Professor Mark Taylor for further comments.

Notes

¹ See for example, Fifield et al. ([2008](#)).

² Unlike Coutts and Cheung ([2000](#)), we do not consider 'transaction costs' (for further information, see McGuinness ([1997](#))), as none of our trading rules appear to offer abnormal returns before we even consider transaction costs.

³ Coutts and Cheung ([2000](#)) suggest that it was at Chicago whilst undertaking this intensive research, Neiderhoffer first 'discovered', but failed to report the trading rules, which he later exploited.

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