

170 | 3

Views | CrossRef citations to date | Altmetric

0

Original Articles

The impact of stock spams on volatility

Taufik Bouraoui

Pages 969-977 | Published online: 05 Apr 2011

Cite this article <https://doi.org/10.1080/09603107.2011.562159>

Sample our
Economics, Finance,
Business & Industry Journals
>> [Sign in here](#) to start your access
to the latest two volumes for 14 days

Full Article

Figures & data

References

Citations

Metrics

Reprints & Permissions

Read this article

Abstract

This article is dedicated to study the impact of stock spams through the analysis of the variations of volatility. Our sample contains 110 firms quoted on emerging market,

namely technology and

Generally, show

positive west price-

highest spammers.

The send ing that the

spammi

Key

JEL Clas

Notes

We Care About Your Privacy

We and our 843 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

I Accept

Essential Only

Show Purpose



¹ We have daily data.

² In previous papers, respectively, relating to the impact of stock spams on volumes and on returns, we have obtained positive and significant variations in volume over the entire period of test. However, returns were affected positively the first day of the event and negatively the following days.

³ Results are not reported here. Nevertheless, they are available by the author upon request.

Related research

People also read

Recommended articles

Cited by
3



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



✕