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The impact of stock spams on volatility

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Notes

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.

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