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The disappearing day-of-the-week effect in the world's largest equity markets

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Abstract

The well-documented day-of-the-week effect has shown that stock returns on some

days of the week are higher than on other days, whether the market is up or down. This effect has disappeared in the world's largest equity markets during the 1990s. This finding suggests that the effects of the day-of-the-week effect have

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