







Home ▶ All Journals ▶ Economics, Finance & Business ▶ Applied Economics Letters ▶ List of Issues ► Volume 11, Issue 3 ► The disappearing day-of-the-week effect ....

Applied Economics Letters > Volume 11, 2004 - Issue 3

1.209 61

Views CrossRef citations to date Altmetric

**Original Articles** 

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

G. Kohers, N. Kohers, V. Pandey & T. Kohers

Pages 167-171 | Published online: 23 Aug 2006

**66** Cite this article ⚠ https://doi.org/10.1080/1350485042000203797

> Sample our **Business & Industry Journals** >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

**66** Citations

**Metrics** 

Reprints & Permissions

Read this article

**⋖**Share

### Abstra

The well days of

whether

disappea

largest durir market.

findings

effects of

#### We Care About Your Privacy

We and our 911 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage . Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

tigate

n some

Show Purpose to

world's

e that,

eveloped

of these

inished the

#### Related Research Data

A note on information seasonality and the disappearance of the weekend effect in the

UK stock market

Source: Journal of Banking & Finance

The day-of-the-week effect: The international evidence

Source: Journal of Banking & Finance

Anomalies or illusions? Evidence from stock markets in eighteen countries

Source: Journal of International Money and Finance

The italian stock market

Source: Journal of Banking & Finance

From T-Bills to Common Stocks: Investigating the Generality of Intra-Week Return

Seasonality

Source: The Journal of Finance

The distribution of earnings news over time and seasonalities in aggregate stock

returns

Source: Journal of Financial Economics

Day-of-the-week and intraday effects in stock returns

Source: Journal of Financial Economics

Seasonality in Southeast Asian stock markets: some new evidence on day-of-the-week

effects Sourc X Why Sourc Are S Sourc The i majo

of

Daily

Sourc

Stock

mark

Sourc

Comp

Source: Financial Review

The Week-End Effect in Common Stock Returns: The International Evidence

Source: The Journal of Finance

A Further Investigation of the Weekend Effect in Stock Returns

Source: The Journal of Finance

The day of the week effect on stock market volatility

Source: Journal of Economics and Finance

New Findings Regarding Day-of-the-Week Returns over Trading and Non-Trading

Periods: A Note

Source: The Journal of Finance

Day of the Week Effects and Asset Returns

Source: The Journal of Business

Linking provided by Schole plorer

## Related research 1



People also read Cited by Recommended articles

X



Information for Open access **Authors** Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright