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Day-of-the-week effects in emerging stock markets

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Abstract

This study uses both unconditional and conditional risk analysis to investigate the day-of-the-week effect in 21 emerging stock markets. In addition, risk is allowed to vary across the day of the week. The study finds that the overall day-of-the-week effect is significant in most emerging stock markets. The conditional day-of-the-week effect is also significant in most emerging stock markets. The conditional day-of-the-week effect is also significant in most emerging stock markets.

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