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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 effects in emerging stock markets. The results show that the day-of-the-week effect is significant across the emerging stock markets. The conditional day-of-the-week effect is significant across the emerging stock markets. The results show that the day-of-the-week effect is significant across the emerging stock markets. The results show that the day-of-the-week effect is significant across the emerging stock markets.

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