

Miscellany

Public information arrival and volatility persistence in financial markets

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Pages 177-197 | Published online: 19 Aug 2006

Cite this article <https://doi.org/10.1080/1351847022000015812>

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Abstract

This paper explores the relationship between daily market volatility and the arrival of

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Notes

The Kolmogorov-Smirnov test is a distributional test. For a specific weekday (for example Tuesday observations), we compare the distribution of the actual observations with the uniform distribution in which the observations are the weekly averages from Monday to Friday.

The Kruskal-Wallis test is a one-factor ANOVA test performed on ranked data, instead of the original data. Ranking the data is useful if non-normality seems to be a problem.

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