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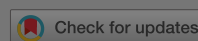
Special Issue Papers

# Ultra-high-frequency lead-lag relationship and information arrival

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investors have a more significant effect on the lead-lag relationship than non-sophisticated ones.

Keywords:

- High frequency
- Lead-lag relationship
- Lead-lag effect
- Information arrival
- Trading volume

## Notes

<sup>1</sup> In addition to the 25% threshold, we have used alternative cut-off points (i.e. 5, 15, 35 and 45%) and still got the same results.

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