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Special Issue Papers

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

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Abstract

To our knowledge, this paper is the first study on the effect of information arrival on the

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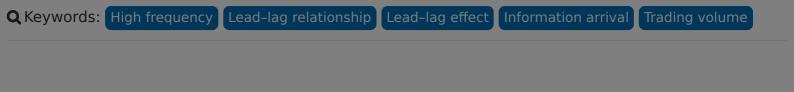
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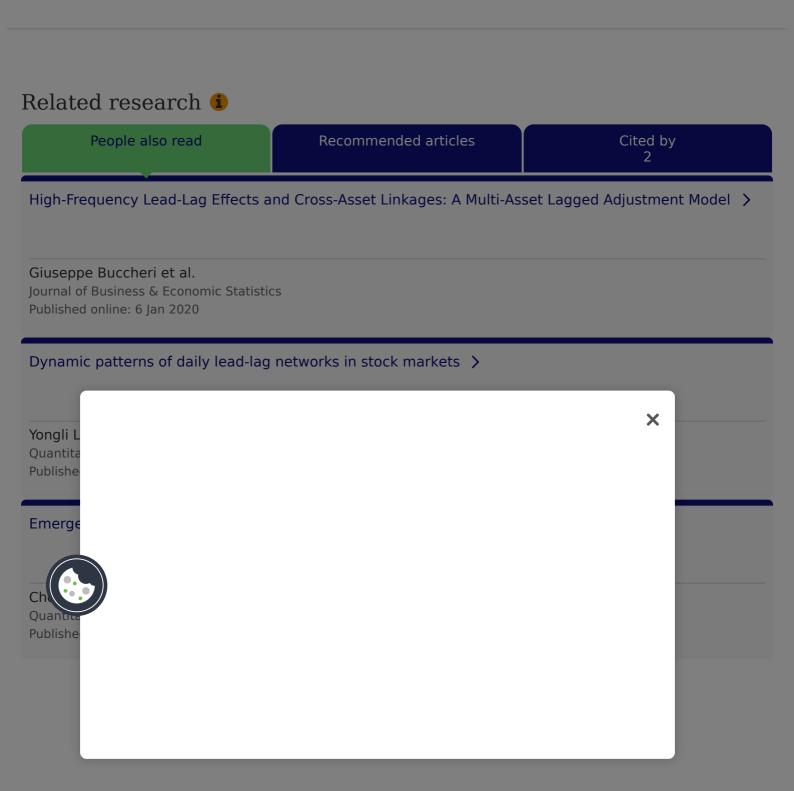
er that

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



Notes

¹ 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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