







► All Journals ► Emerging Markets Finance and Trade ► List of Issues ▶ Investor Sentiment and Stock Returns: Ev

Emerging Markets Finance and Trade >

Volume 45, 2009 - Issue 4

825 50

Views CrossRef citations to date Altmetric

Original Article

Investor Sentiment and Stock Returns: Evidence from Turkey

Serpil Canbaş & Serkan Yılmaz Kandır

Pages 36-52 | Published online: 07 Dec 2014

 https://doi.org/10.2753/REE1540-496X450403 **66** Cite this article

> Sample our **Business & Industry Journals** to the latest two volumes for 14 days

References

66 Citations

Metrics

Reprints & Permissions

Read this article

Abstract

This paper investigates the relation between investor sentiment and stock returns on the Istanbul Stock Exchange, employing vector autoregressive (VAR) analysis and Granger causality tests. The sample period extends from July 1997 to June 2005. In the

VAR mod

endoger

crises ar

shares o

investor

lot sa not a

seems t

Q Keywor

We Care About Your Privacy

We and our 845 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)



