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Studying the Efficient Markey Hypothesis (EMH) it states that asset prices fully reflect all available information. This basically is saying how the market moves through different affects. This is saying that because everyone is given the same information at the same time it is impossible to outperform the market. This came from Eugene Farma in the 1960s that the price of stocks and security are fair and are the value of it in the given time. From doing this reject I have found that though this is not a hundred percent accurate, the Holiday Effect and the October-April Effect make it possible to beat the market. The Holiday Effect states the price of a stock will increase before the final bell of a holiday. This was proven with the major holidays like Christmas and the 4th of July. The average was more than the overall daily average for those. The October-April Effect shows that November and April have a higher average than the daily overall average. I was surprised to find that the Monday Effect was not different. Thursdays had a major jump compared to other days of the week. For the most part the anomalies were consistent through the different data.