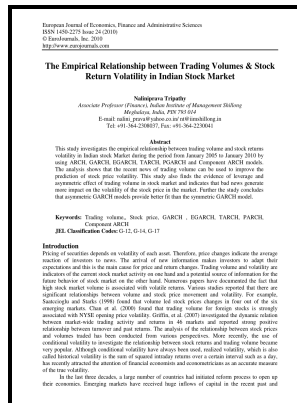


Noise trading, transaction costs, and the relationship of stock returns and trading volume.

International Monetary Fund - Intraday momentum and reversal in Chinese stock market



Description: -

-Noise trading, transaction costs, and the relationship of stock returns and trading volume.

-

IMF working paper -- WP/94/126Noise trading, transaction costs, and the relationship of stock returns and trading volume.

Notes: Includes bibliographical references.

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(How) has the market become more efficient?

Volatility is measured by standard deviation.

Investigating the Collective Behavior of Investors in the Tehran Stock Market Using the Trading Volume

Review of Pacific Basin Financial Markets and Policies, 12 3 , 403—416. Namely, investors should continue to research and analyze the market to obtain sufficient market information. Investors often use trading volume to confirm the existence, or a continuation, of a or trend reversal.

Cost

Figure and Table show the results.

Cost

Journal of the American Statistical Association, 74, 427—431. Owing to the lack of short-selling tools in the Chinese stock market, arbitrage investors in this model only allow positive arbitrage.

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