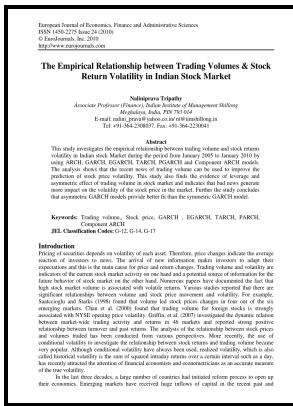


# Noise trading, transaction costs, and the relationship of stock returns and trading volume.

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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