Stocks & Shares Journal Publications

Contributed by Vision
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Stocks & Shares Journal Publications

TA-EmpiricalResults

PhD-A Random Walk through the Stock Market

PhD-News and Trading Rules

PhD-Random Walk Hypotheses and Profitability of Momentum Based Trading Rules

PhD-Technical Analysis in Financial Markets, Gerwin A. W. Griffioen, University of Amsterdam

PhD-TESTING FOR ROMANIAN CAPITAL MARKET EFFICIENCY

A Comparison of Trading and Non-Trading Mechanisms for Price Discovery

A NEW PERSPECTIVE ON THE ANOMALIES IN THE MONTHLY CLOSINGS OF THE DOW JONES INDUSTRIAL AVERAGE

A Non-Random Walk Down Wall Street.zip

A Random Walk or Color Chaos on the Stock Market Time-Frequency Analysis of S&P Indexes

A Refined MACD Indicator Evidence against the Random Walk Hypothesis

A Unified Theory of Underreaction, Momentum Trading and Overreaction in Asset Markets - Hong &Stein

An analysis of the advance-decline line as a stock market indicator

An Application of Evolutionary Finance to Firms Listed in the Swiss Market Index

AN EMPIRICAL ANALYSIS OF STOCK MARKET SENTIMENT

An empirical behavioral model of price formation

An empirical comparison of moving average envelopes and Bollinger Bands

An Evolutionary Approach to Technical Trading and Capital Market Efficiency - The Wharton School

Back to the future- an empirical investigation into the validity of stock index models over time

Behavior and Performance of Investment Newsletter Analysts - Yale School of Mgt

Black-Scholes Option Pricing Using Three Volatility Models- Moving Average, GARCH(1, 1), and Adaptive GARCH

Can channel pattern trading be profitably automated

Can the Neuro Fuzzy Model Predict Stock Indexes Better than its Rivals

Capital Asset Pricing Model & Mutual Fund Performance Studies - Review and Evidence

Classical doctrines and alternatives in decision-making under risk with respect to asset price dynamics

Comprehensibility, Overfitting and Co-Evolution in Genetic Programming for Technical Trading Rules

Cultural and stock price clustering- Evidence from the People's Republic of China - Brown Mitchell

Day of the Week Effects- Recent Evidence from Nineteen Stock Markets

Day-trading with candlesticks and moving averages

Distinguishing Between Rationales for Short-Horizon Predictability of Stock Returns

Do Behavioral Biases Affect Prices

Do Futures and Options trading increase stock market volatility

Do Stocks Follow the Random Walk in Latvian Stock Market

Does Noise Trader Risk Limit Arbitrage Activities

Empirical Evidence on Feedback Trading in Mature and Emerging Stock Markets

Empirical test of changes in autocorrelation of stock index returns

Empirical tests of changes in autocorrelation of stock index returns

Estimating the Fractal Dimension of the S&P 500 Index using Wavelet Analysis

Estimation Risk, Market Efficiency, and the Predictability of Returns

Evidence of Predictable Behavior of Security Returns

Expected Returns and Liquidity Premium on the Paris Bourse- an Empirical Investigation

FINANCIAL DATA ANALYSIS WITH TWO SYMMETRIC DISTRIBUTIONS

Forecasting Time-dependent Conditional Densities- A Seminonparametric Neural Network Approach

Foundations of Technical Analysis - Lo, Mamaysky &Wang

Foundations of Technical Analysis- Computational Algorithms, Statistical Inference, and Empirical Implementation

Further insights on the puzzle of technical analysis profitability

Futures Trading and Market Information

Going Back to the Basics - Rethinking Market Efficiency

Head & Shoulders- not just a flaky pattern - Osler Chang, Federal Reserve Bank of New York

How rewarding is technical analysis- Evidence from Singapore stock market

How the Equity Market Responds to Unanticipated Events

How to reconcile Market Efficiency and Technical Analysis

Implied Volatility Indices as Leading Indicators of Stock Index Returns - Pierre Giot

Index funds and stock market growth - William Goetzmann

Institutional Trading and Return Autocorrelation- Empirical Evidence on Polish Pension Fund Investors' Behavior

Institutional Trading and Stock Returns - Cai &Zheng

International Momentum Effects- A Reappraisal of Empirical Evidence

Intraday Return Volatility Process- Evidence from NASDAQ Stocks

Investor sentiment and the cross-section of stock returns - Baker &Wurgler

Is There Private Information in the FX Market The Tokyo Experiment

Limited Arbitrage in Equity Markets

Liquidity and Autocorrelations in Individual Stock Returns

Logarithmic Stock Returns leptokurtosis, heteroskedasticity and change points

Long-Term Memory in Stock Market Prices

Market Efficiency, Time-Varying Volatility and Equity Returns in Bangladesh Stock Market

Market Timing- A Test of a Charting Heuristic - Leigh, Paz &Purvis

Mean and variance causality between the Cyprus Stock Exchange and major equity markets

Mimickers of Corporate Insiders Who Make Large-Volume Trades

MODELING AND FORECASTING REALIZED VOLATILITY

Momentum and Turnover - Evidence from the German Stock Market

Neural Networks for Technical Analysis- A Study On KLCI

New Trading Rules in Financial Markets and Wiener-Kolmogorov Prediction Theory- A Study of Technical Analysis - Neftci

Non-linear financial time series forecasting - Application to the Bel 20 stock market index

Nonlinearities and Cyclical Behavior- The Role of Chartists and Fundamentalists - Westerhoff &Reitz

Number Preference In Australian Stock Prices - Chris Doucouliagos

On Distinguishing Between Rationales for Short-Horizon Predictability of Stock Returns

On Speculative Prices and Random Walks A Denial

Optimizing technical trading strategies- making the ludicious lucrative

Partial Revelation of Information in Experimental Asset Markets

Portfolio optimization, hidden Markov models, and technical analysis of PnF-Charts

Predicci¢n de Volatilidad y Precios de las Opciones- El caso del Ibex-35

Predictability of short-horizon returns in international equity markets

Predictability of Stock Returns and Consumption-based CAPM- Evidence from a Small Open Market

Predicting Stock Returns in an Efficient Market

PREVISIBILITE DES RENTABILITES SUR LE MARCHE JAMAICAIN DES ACTIONS

Price clustering and natural resistance points in the Dutch stock market- a natural experiment

Price Exhaustion and Number Preference- time and price confluence in Australian stock prices - Hristos Doucouliagos

Price Movements in Speculative Markets- Trends or Random Walks

Pricing Effects of Recognition versus Disclosure- Evidence from Firms Recognition of Employee Stock Option Expense

Profitability of Momentum Strategies in the International Equity Markets - Chan, Hameed & Tong

Profitability of Momentum Strategies in the International Equity Markets

Profitability of Momentum Strategies- Application of Novel Risk_Return Ratio Stock Selection Criteria

Profits from technical trading rules

Psychological Barriers in Gold Prices - Brian Lucey

Returns to Buying Winners and Selling Losers- Implications for Stock Market Efficiency

Simple technical trading rules and the stochastic properties of stock returns

Smoke and Mirrors_ Charting and Technical Analysis - Aswath Damodaran

Some A Posteriori Probabilities in Stock Market Action

SOME EMPIRICS OF THE TURKISH STOCK MARKET

STOCHASTIC VOLATILITY IN A QUANTITATIVE MODEL OF STOCK MARKET RETURNS

Stock index and price dynamics in the UK and the US, new evidence from a trading rule and Statistical analysis

Stock Market Forecasting

Stock Market Trading Rule Discovery Using Technical Charting Heuristics

Stock Price Patterns around Directors Trades on the London Stock Exchange

Stock Prices- Random vs. Systematic Changes

Stock Return Predictability- Is it There

Stock timing using genetic algorithms

STYLIZED STATISTICAL FACTS OF INDONESIAN FINANCIAL DATA- Empirical Study of Several Stock Indexes in Indonesia

Support for Resistance- Technical Analysis and Intraday Exchange Rates

Survival of the Fittest on Wall Street

Systematic Noise - Barber, Odean &Zhu

Taking A Peek Inside The Turtles Shell

Technical Analysis and Genetic Programming- Constructing and Testing a Commodity Portfolio

Technical Analysis and Liquidity Provision

Temporary Movements in Stock Prices - Jonathan Lewellen

Test of Market Efficiencies Using Experimental Electronic Markets

Testing for Ongoing Efficiency in the Russian Stock Market

The Adaptive Markets Hypothesis- Market Effciency from an Evolutionary Perspective

The Distribution of Stock Return Volatility

The Efficient Market Hypothesis and the Dynamic Behavior of Sugar Future Prices

The empirical relationship between stock returns, return volatility and trading volume - Roland Mestel

The Evaluation of the Lithuanian Stock Market with the Weak-form Market Efficiency Hypothesis

The Impact of Stock Index Futures Trading on Daily Returns Seasonality- A Multicountry Study

The Improper Use of Dartboard Portfolios as Performance Benchmarks

The Negative News Threshold

THE PREDICTABILITY OF NON-OVERLAPPING FORECASTS- EVIDENCE FROM THE DERIVATIVES MARKET IN GREECE

The Predictive Power of Head-and-Shoulders Price Patterns in the U.S. Stock

The Relevance of Trends for Predictions of Stock Returns

The Reversal of Large Stock Price Declines- The Case of Large Firms - Benou & Richie

The Variation of Certain Speculative Prices

Trading Rules and Trading Volume - Stefan Nagel

TRANSACTION COSTS AND MARKET EFFICIENCY

Use of Momentum in trading across industry sectors - Yuri Krapivin

What Goes Up Must Come Down- How Charts Influence Decisions to Buy and Sell Stocks
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