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The profitability of momentum trading strategies: A ...
and if, and to what extent, the profitability (on a net basis) in Germany exceeds the German midcap stock market MDAX index Finally, I investigate the profitability of momentum trading strategies (on a net basis) not only for the research period, but also with respect to six consecutive 12-month periods within the research period

A Cautionary Tale: Profitability Anomalies and Mispricing ...
low profitability stocks yield positive and significant abnormal returns) has important implications in the accounting and asset pricing literature, particularly if profitability is viewed as a systematic risk1 Systematic risk is a key principal of asset pricing because investors expect compensation

for …

Evaluating the potential profitability of alpha trading

Evaluating the potential profitability of alpha trading Author: Ellinor Gyldberg Supervisor: Mikael Bask 17/1 2019 The purpose of this thesis is to test whether an active trading strategy using historical alpha values (a measure of risk-adjusted excess returns) for stocks can be used to …

Profitability of Insider Trading in Europe: A Performance …

quantities per trade, but overall the introduction of the MAD had no systematic significant effect on returns generated by insider portfolios Differences in insider trading profitability between our sample countries and also the stark contrast between the, on average, low profitability …

Systematic Global Macro - grahamcapital.com

Systematic global macro programs are usually comprised of multiple strategies, most of which can be classified as either trend-following or relative value Trend-following is one of the most mature and well-established systematic trading styles, with a 33-year track record of profitability9 The basic strategy results in a payout profile

The Impact of Day-Trading on Volatility and Liquidity

few studies on day-traders’ profitability and Nasdaq’s Small Order Execution System (SOES),1) primarily due to the lack of data If day-trading trades occur randomly in a manner similar to that of other trades, there is little reason to believe that day-trading activity affects return volatility be-yond the normal impact of trading volume

Technical Trading-Rule Profitability, Data Snooping, and …

Technical Trading-Rule Profitability, Data Snooping, and Reality Check: Evidence from the Foreign Exchange Market Abstract This paper reports evidence on the profitability and statistical significance of a large number of technical trading rules in the foreign exchange market Using …

INSIDERS’ PROFITS, COSTS OF TRADING, AND MARKET …

190 H N Seyhun, Insider trading and market efficiency thus precluding any systematic profit opportunities The efficient markets hypothesis is a central tenet of financial economics and it is supported by a large body of evidence* This study reinvestigates stock price behavior follow-

Pairs Trading: Performance of a Relative-Value Arbitrage Rule

securities We also find evidence that points to a systematic factor that influences the profitability of pairs trading over time This unidentified latent risk factor has been relatively dormant recently The importance of this risk factor is correlated with the returns to pairs trading, which is

An Exploration of Simple Optimized Technical Trading …

An Exploration of Simple Optimized Technical Trading Strategies Ben G Charoenwong* market, the existence of systematic profits or losses may point out interesting patterns to be Also, the profitability of technical trading strategies in an index

Examination of the profitability of technical analysis …

an automated trading system that simulated transactions in this portfolio using surpass the profitability of a buy and hold strategy for a portion of the traded as- analysis identify the most dynamic companies in the stock market TA uses a systematic, graphical approach to identify patterns of historical trading prices and market

EVALUATION OF THE PROFITABLITY OF TECHINICAL …

the profits through systematic trading steps by using algorithmic or automated trading system Specifically, it aims to study the profitability of technical analysis for three active Asian currency pairs in the Forex spot market for short-term trading In addition, it aims to …

Systematic - pearsoncmg.com

extreme market environments With 12 years of options trading experience, he develops complex trading systems based on multicriteria analyses and genetic optimization algorithms In co-authorship with Sergey Izraylevich, Vadim contributes articles to Futures magazine on the cutting-edge issues related to options pricing, volatility, and risk

Post Earnings Announcement Trading Strategy

Post Earnings Announcement Trading Strategy – A Study on the Swedish Stock Market during January 2001-July 2006 Jacob Bolbol, MSc Finance* Nils Öqvist, MSc Finance** February 2007 Abstract A puzzling stock market anomaly is the post earnings announcement drift (PEAD), where

The Profitability of Technical Trading Rules in US Futures ...

The Profitability of Technical Trading Rules in US Futures Markets: A Data Snooping Free Test Technical analysis is a method of forecasting price movements based on patterns in past prices1 Technical methods include chart analysis, cycle analysis, and computerized technical trading

Profitability of the informal cross-border trade: A case ...

Profitability of the informal cross-border trade: A case study of four selected borders of Botswana obtained using systematic sampling and snow ball techniques from four selected border posts in Botswana, were used to show how profitable profitability consists of monitoring trading activities in official and unofficial border posts

The Effect of Liquidity, Debt Policy, Profitability, and ...

condition, this study is conducted This study aims to test the impact of liquidity, debt policy, profitability, and firm size on systematic risk of firm stock The population in this study is non-financial firms forming the fifty most active firms based on stock trading frequency on Indonesia Stock Exchange in …

Profitability Anomalies and Mispricing: A Cautionary Tale

definitions of profitability without considering mispricing effects The profitability anomaly has important implications in the asset pricing literature, particularly if profitability is viewed as a priced risk factor 2 Systematic risk is a key principal of asset pricing because investors expect compensation for …

***University of California, Irvine, and Canadian Imperial ...**

THE VALUE OF INFORMATION: INFERENCES FROM THE PROFITABILITY OF INSIDER TRADING Jerome B Baesel and Garry R Stein* The profitability of insider trading activity in the United States has on asset j as a function of the systematic risk of security j, $/ and the ex? pected risk premium on the market portfolio, E[R]