

Market Anomaly: Definition, Causes, Theories, Examples & Explanations



Strike

Stock Market Anomalies

M Woodhall



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Stock Market Anomalies Elroy Dimson, 1988-03-17 **Beyond the Random Walk** Vijay Singal, 2006 In an efficient market all stocks should be valued at a price that is consistent with available information But as financial expert Singal points out there are circumstances under which certain stocks sell at a price higher or lower than the right price Here he discusses ten such anomalous prices and shows how investors might or might not be able to exploit these situations for profit

Stock Market Anomalies Victor Silverio Posadas Hernandez, 2007-11-03 Interest in the Latin American emerging markets LAEM has increased considerably in recent years However in their stock markets the price determination process and how it compares with that of developed markets is still an open issue Thus far the LAEM and most of the emerging markets may have as it is often claimed paid a price for being too different that is for having weak institutions failed macroeconomic programs political instability poor corporate governance and high trading costs Although they may have indeed suffered for these reasons this claim ignores the heterogeneity that exists among emerging markets regarding their market development and institutional infrastructure Yilmaz 2001 Practitioners still think that the LAEM may lower an international investor's unconditional portfolio risk In view of this belief concerning emerging markets the present thesis seeks to answer three sets of questions 1 What are the investment laws in the LAEM and how do they compare to developed countries 2 How heterogeneous are the implicit trading costs in the LAEM and which factors are responsible for the heterogeneity And how different is the implicit trading cost of the LAEM from the developed stock markets And 3 does the predictability of stock returns in the LAEM differ from those documented for developed markets A large number of investigations in modern financial economics have been dedicated to quantifying the trade off between risk and expected returns of financial securities

Market Anomalies in the United States Stock Market Samer Abdel Muhdi Al-Rjoub, 2002 *Investment Styles, Market Anomalies, and Global Stock Selection* Richard Michaud, 1991-01-15 Investment Styles Market Anomalies and Global Stock Selection focuses on global factor return relationships for institutional equity management and style analysis The author uses a new global factor return equity database defined in 1990 and allowed to evolve over time that was designed to avoid incurring some of the common critiques of market anomaly studies The framework and data the author presents are intended to enhance the investor manager's understanding of vital global equity investment issues *Capital Market Anomalies: Explained by human's irrationality* Irini Varvouzou, 2013-06-01 Why do small caps achieve higher risk adjusted yields than large caps Why do stock prices increase or decrease upon an index entry respectively deletion Why does January records higher yields than the remaining months of the year These as well as other observed capital market anomalies or phenomena could be insufficiently explained by the classical capital market theory which proceeds on the assumptions that all correspondent information are reflected in the stock prices all negative effects are directly balanced on the market level and that efficiency of arbitrage principle exists as well as that all market participants act rationally i.e. optimizing their benefits in

the sense of the homo economicus This motivated some economists and psychologists to include behavioural scientific findings in their research of the influences on the formation of prices on the capital market In the 1980s the theory of Behavioural Finance was developed which challenges the homo economicus Researchers came to the conclusion that humans are not only acting rational but that they are also influenced by emotions knowledge and experiences This new scientific behavioural oriented theory which is today a separate branch of research contradicts the classical capital market theory and supplies explanations for the observed phenomena on the capital market The aim of this book is to demonstrate how human behaviour influences the development on the capital market and how Behavioural Finance serves as an explanation for the empirically observed capital market anomalies This book begins with the introduction of the theoretical basis of Behavioural Finance and its emergence tasks as well as aims will be explained in detail Subsequently human s heuristics as well as anomalies and irrationalities in their decision making process will be demonstrated In the third chapter the capital market anomalies or phenomena as well as the irrational and behavioural reasons for their existence will be described The fourth chapter covers empirical evidence for their existence as well as for the insufficient explanatory power of the classical capital market theory Concluding a critical acclaim target achievements and perspectives concerning Behavioural Finance will be given

Efficiency and Anomalies in Stock Markets Wing-Keung Wong,2022-02-17 The Efficient Market Hypothesis believes that it is impossible for an investor to outperform the market because all available information is already built into stock prices However some anomalies could persist in stock markets while some other anomalies could appear disappear and re appear again without any warning A Special Issue on Efficiency and Anomalies in Stock Markets will be devoted to advancements in the theoretical development of market efficiency and anomaly in the Stock Market as well as applications in Stock Market efficiency and anomalies

Information Efficiency and Anomalies in Asian Equity Markets Qaiser Munir,Sook Ching Kok,2016-10-04 The efficient market hypothesis EMH maintains that all relevant information is fully and immediately reflected in stock prices and that investors will obtain an equilibrium rate of return The EMH has far reaching implications for capital allocation stock price prediction and the effectiveness of specific trading strategies Equity market anomalies reflect that the market is inefficient and hence contradicts the EMH This book gathers both theoretical and practical perspectives by including research issues methodological approaches practical case studies uses of new policy and other points of view related to equity market efficiency to help address the future challenges facing the global equity markets and economies Information Efficiency and Anomalies in Asian Equity Markets Theories and evidence is an insightful resource that will be useful for students academics and professionals alike

The Stock Market: Unveiling the Complexity Pasquale De Marco,2025-08-15 In the realm of finance the stock market stands as a captivating enigma a complex system where fortunes are made and lost in the blink of an eye This book delves into the intricacies of the stock market unveiling the hidden forces that drive its movements and providing valuable insights for investors seeking to navigate its turbulent waters Challenging

conventional wisdom this book critically examines the assumptions that underpin traditional finance theory It exposes the limitations of these models and explores alternative approaches that embrace the complexity of the market By doing so it provides a more nuanced understanding of market behavior and identifies opportunities that may be overlooked by those who rely solely on traditional methods With real world examples and case studies the book illustrates the concepts and theories discussed It examines historical market crashes and booms analyzing the factors that led to these events and the lessons that can be learned from them It also explores the latest advancements in fintech and algorithmic trading examining how technology is reshaping the financial landscape and creating new investment opportunities Written in an engaging and accessible style this book is a must read for investors of all levels of experience Whether you are a seasoned investor or just starting your journey in the financial world this book will provide you with the knowledge and insights you need to succeed Embark on this exploration of the stock market s complexities and gain a deeper understanding of The intricate interplay of human behavior economic forces and global events that shape market movements The limitations of traditional finance theory and the alternative approaches that embrace complexity The factors that contribute to market crashes and booms and the lessons that can be learned from these events The impact of fintech and algorithmic trading on the financial landscape and the investment opportunities they create With this book as your guide you will be equipped to make informed investment decisions navigate the complexities of the stock market and achieve your financial goals If you like this book write a review

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