Accepted Manuscript

Do extreme returns matter in emerging markets? Evidence from the Chinese stock market

Gilbert V. Nartea, Dongmin Kong, Ji Wu

PII: \$0378-4266(16)30258-8

DOI: 10.1016/j.jbankfin.2016.12.008

Reference: JBF 5065

To appear in: Journal of Banking and Finance

Received date: 5 December 2014
Revised date: 15 October 2016
Accepted date: 13 December 2016



Please cite this article as: Gilbert V. Nartea, Dongmin Kong, Ji Wu, Do extreme returns matter in emerging markets? Evidence from the Chinese stock market, *Journal of Banking and Finance* (2016), doi: 10.1016/j.jbankfin.2016.12.008

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Do extreme returns matter in emerging markets? Evidence from the

Chinese stock market

Gilbert V. Nartea*
Associate Professor of Finance
Department of Finance
Waikato Management School
University of Waikato
Hamilton, NEW ZEALAND
Email: narteag@waikato.ac.nz
Phone: +647-858-5274

Dongmin Kong
Wenlan Professor of Finance
Department of Finance
Zhongnan University of Economics and Law
#182 Nanhu Ave., Wuhan 430073 P.R. CHINA
Phone: +86-159-2706-8886

Ji Wu

Assistant Professor of Finance
Institute for Financial & Accounting Studies
Xiamen University
Fujian, 361005 P.R.CHINA
Email:georgejiwu@hotmail.com
Phone: +86-592-218-7096

*Corresponding author

Download English Version:

https://daneshyari.com/en/article/5088229

Download Persian Version:

https://daneshyari.com/article/5088229

<u>Daneshyari.com</u>