Accepted Manuscript

Investor sentiment, limits on arbitrage, and the performance of cross-country stock market anomalies

Adam Zaremba

PII: S2214-6350(16)00014-9

DOI: http://dx.doi.org/10.1016/j.jbef.2015.11.007

Reference: JBEF 67

To appear in: Journal of Behavioral and Experimental Finance

Received date: 8 September 2015 Revised date: 3 November 2015 Accepted date: 23 November 2015



Please cite this article as: Zaremba, A., Investor sentiment, limits on arbitrage, and the performance of cross-country stock market anomalies. *Journal of Behavioral and Experimental Finance* (2016), http://dx.doi.org/10.1016/j.jbef.2015.11.007

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.

ACCEPTED MANUSCRIPT

Title Page

Investor sentiment, limits on arbitrage, and the performance of crosscountry stock market anomalies

Adam Zaremba
Poznań University of Economics
al. Niepodleglosci 10
61-875 Poznań, Poland

Keywords: behavioral finance, anomalies, country asset allocation, country selection strategies, return predictability, asset pricing, limits on arbitrage, sentiment.

JEL codes: G02, G11, G12, G15

<u>Corresponding author:</u>

Adam Zaremba
Poznań University of Economics
al. Niepodleglosci 10
61-875 Poznań, Poland
e-mail: adam.zaremba@ue.poznan.pl
tel. +48 696 528 607

Download English Version:

https://daneshyari.com/en/article/7296714

Download Persian Version:

https://daneshyari.com/article/7296714

<u>Daneshyari.com</u>