Accepted Manuscript

Market Intraday Momentum

Lei Gao, Yufeng Han, Sophia Zhengzi Li, Guofu Zhou

PII: S0304-405X(18)30135-1 DOI: 10.1016/j.jfineco.2018.05.009

Reference: FINEC 2904

To appear in: Journal of Financial Economics

Received date: 20 June 2017
Revised date: 22 September 2017
Accepted date: 18 October 2017



Please cite this article as: Lei Gao, Yufeng Han, Sophia Zhengzi Li, Guofu Zhou, Market Intraday Momentum, *Journal of Financial Economics* (2018), doi: 10.1016/j.jfineco.2018.05.009

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

Market Intraday Momentum*

Lei Gao^{a,1}, Yufeng Han^{b,2}, Sophia Zhengzi Li^{c,3}, Guofu Zhou^{d,e,4}

^aIvy College of Business, Iowa State University, 2167 Union Drive, Ames, IA 50011, USA

^bBelk College of Business, University of North Carolina at Charlotte, 9201 University City Blvd,

Charlotte, NC 28223, USA

^cRutgers Business School, Rutgers University, 100 Rockafeller Road, Piscataway, NJ 08854, USA ^dOlin School of Business, Washington University in St. Louis, 1 Brookings Drive, St. Louis, MO 63130, USA

^e China Academy of Financial Research, 211 Huaihai W Rd, Shanghai Jiao Tong University, Shanghai 200000, China

First Draft: March, 2014

Current Version: May, 2018

*We are grateful to Vincent Bogousslavsky, Phil Dybvig, Campbell Harvey, Steve Heston, Dashan Huang, Ryan Israelsen, Ohad Kadan, Aditya Kaul, Naveen Khanna, Hong Liu, Zhongjin Lu, Stefan Nagel, Matthew Ringgenberg, Ronnie Sadka, Matthew Spiegel, Robert Stambaugh, Avanidhar Subrahmanyam, Jack Vogel, Daniel Webb, Mao Ye, seminar participants at Michigan State University, Rutgers University, Shanghai Advanced Institute of Finance, Singapore Management University, Southwestern University of Finance and Economics, University of Missouri, Washington University in St. Louis, and Wuhan University, and conference participants at the 2014 Tsinghua University Workshop, 2014 International Symposium on Financial Engineering and

¹E-mail address: lgao@iastate.edu; phone: 515-294-7860

²E-mail address: yhan15@uncc.edu; phone: 794-687-8773

³E-mail address: zhengzi.li@business.rutgers.edu; phone: 848-445-9262

⁴Corresponding author. E-mail address: zhou@wustl.edu; phone: 314-935-6384; fax: 314-935-6359.

Download English Version:

https://daneshyari.com/en/article/7361720

Download Persian Version:

https://daneshyari.com/article/7361720

<u>Daneshyari.com</u>