Volatility and Price Discovery in Stock Markets. Edition No. 1

Description:
Using return series with various differencing intervals that are as short as half-hour and as long as two weeks, I investigate the short-term volatility accentuation in five equity markets: the Nasdaq Stock Market and the New York Stock Exchange in the US, and the London Stock Exchange, Deutsche Boerse and Euronext Paris in Europe. Results confirm an intra-day reverse J-shaped pattern of half-hour volatility in these markets. In addition, I find evidence of an intra-week pattern in volatility with higher volatility on Monday opening periods and Friday closing periods. The evidence also suggests an accentuation of volatility during longer periods, such as 24-hour intervals. This accentuation appears to subside when I extend the differencing interval to longer periods such as one-week or two-week returns. Findings indicate price discovery errors especially at shorter differencing intervals.

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