

BIBLIOGRAPHY

- Aggrawal, A. and Tandon, K., Stock Market Anomalies : The International Evidence, in Aggrawal, R. and Schrim, D.C., Global Portfolio Diversification : Risk Management, Market Microstructure, and Implementation Issues, New York Academic Press, 1995 : pp201-221.
- Annur, N., and Shamsheer, M., The Efficiency Of The Kuala Lumpur Stock Exchange : A Collection Of Findings, Universiti Pertanian Press,1993.
- Ariel, R.A. (1987), Monthly Effect In Stock Returns, Journal Of Financial Economics, Vol. 18 No. 1 (March 1987) : pp 161-175.
- Berges, A., McCornell, J.J. and Schlarbaun, G.G. (1984), An Investigation Of The Turn Of The Year Effect, The Small Firm Effect and The Tax Loss Selling Pressure Hypothesis In Canadian Stock Returns, Journal Of Finance, Vol 39 (1984) : pp 185-192.
- Branch, B. (1977), A Tax Loss Trading Rule, Journal Of Business, Vol 50 No. 2 (April 1977) : pp 198-207.
- Chang, R.P., Kang, J.K., and Rhee, S.G. (1993), The Behaviour Of Malaysian Stock Prices, PACAP Working Paper Series No. WP9302, PACAP Center, College Of Business Administration, The University Of Rhode Island, April 1993.
- Condoyani, L., O'Hanlon, J., and Ward, C.W.R. (1987), Day Of The Week Effect On Stock Returns : International Evidence, Journal Of Business And Financial Accounting, Vol. 14 No. 2 (1987) : pp 159-175.
- Dyl, E.A. (1977), Capital Gains Taxation and Year End Stock Market Behaviour, Journal Of Finance, Vol. 32 No. 1 (March 1977) : pp 165-175.
- French, K.R. (1980), Stock Returns And The Weekend Effect, Journal Of Financial Economics Vol. 8 No. 1 (March 1980) : pp 55-69.
- Gibbons, M.R. and Hess, P. (1981), Day Of The Week Effects And Asset Returns, Journal Of Business Vol. 54 No. 4 (October 1981) : pp 579-596.

- Harris, L. (1986), How To Profit From Intradaily Stock Returns, Journal Of Portfolio Management, Vol. 12 No. 2 (Winter 1986) : pp61-64.**
- Harris, L. (1986), A Transaction Data Study Of Weekly and Intradaily Patterns In Stock Returns, Journal Of Financial Economics Vol. 16 No. 1 (May 1986) : pp 99-117.**
- Jaffe, J. and Westerfield, R. (1985a), Patterns In Japanese Common Stock Returns : Day Of The Week And Turn Of The Year effects, Journal Of Financial And Quantitative Analysis, Vol. 20 No. 2 (1985) : pp 261-272.**
- Jaffe, J. and Westerfield, R. (1985b), The Weekend Effect In Common Stock Returns : The International Evidence, Journal Of Finance, Vol. 40 (1985) : pp 432-453.**
- Keim, D. and Stambaugh, R. (1984), A Further Investigation Of The Week End Effects In Stock Returns, Journal Of Finance, Vol. 39 No. 3 (July 1984) : pp 819-835.**
- Rogalski, R.J. (1984), New Findings Regarding Day Of The Week Returns Over Trading And Non Trading Periods : A Note, Journal Of Finance Vol. 39 No. 5 (December 1984) : pp 1603-14.**
- Smirlock, M. and Starks, L. (1986), Day Of The Week And Intraday Effects In Stock Returns, Journal Of Financial Economics Vol. 17 (1986) : pp 197-210.**
- Wong, K.A. and Hin-Dong, D.H. (1986), The Weekend Effect On Stock Returns In Singapore, Hong Kong Journal Of Business Management, Vol. 4 (1986) : pp 51-66.**
- Officer, R.R. (1975), Seasonality In The Australian Capital Markets : Market Inefficiency And Empirical Issues, Journal Of Financial Economics, Vol 12 (1975) : pp 29-52.**
- Rozeff, M.S. and Kinney, W.R. (1976), Capital Market Seasonality : The Case Of Stock Returns, Journal Of Financial Economics, Vol. 3 No. 4 (October 1976) : pp 379-402.**

- Reinganum, M.R. (1983), The Anomalous Stock Market Behaviour Of Small Firms In January : Empirical Tests For Tax Loss Selling Effects, Journal Of Financial Economics, Vol. 12 No. 1 (June 1983) : pp 89-104.**
- Lakonishok, J. and Smidt, S. (1986), Capital Gain Taxation and Volume Of Trading, Journal Of Finance Vol. 40 No. 3 (September 1986) : pp 951-974.**
- Keim D.B. (1983), Size Related Anomalies and Stock Return Seasonality : Further Empirical Evidence, Journal Of Financial Economics, Vol. 12 No. 1 (June 1983) : pp 13-32.**
- Gultekin, M.N. and Gultekin, N.B. (1983), Stock Market Seasonality : International Evidence, Journal Of Financial Economics, Vol 12 (1983) : pp 469-481.**
- Kato, K. and Schallheim, J.S. (1985), Seasonal Anomalies In Japanese Stock Market, Journal Of Financial Economics, Vol 20. No. 2 (1985) : pp 243-260.**
- Rogalski, R.J. and Tinic, S.M. (1986), The January Size Effect : Anomaly Or Risk Management?, Financial Analyst Journal, Vol. 42 No. 6 (Nov-Dec 1986) : pp 63-70.**
- Wong, K.A. and Lee, W.M., Monthly Stock Return Seasonality In Singapore, in Yong, O., Understanding The Behavioural Patterns Of Stock Prices, Chapter 13 : pp 135-148.**
- Yong, O. January Effects : The Malaysian Experience, In Yong, O., Understanding The Behavioural Patterns Of Stock Prices, Chapter 12: pp 125-134.**
- Sachs, L., Applied Statistics : A Handbook Of Techniques, Second Edition, Springer-Verlag, (Translated By Reynarowych, Z.) 1984.**