



Market Anomalies in Emerging and Frontier Markets

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submissions:

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Message from the Guest Editor

This Special Issue is dedicated to help foster a better understanding of empirical regularities in stock markets that cannot be explained by traditional asset pricing models that presume investor rationality and efficient markets.

The focus of this Special Issue is on emerging and frontier markets. The diversity offered by these markets in terms of institutional and regulatory characteristics, variety of stock market settings, and different investor behaviours, cultures, and religions not only make these markets a fertile ground for testing the general applicability of anomalies documented in developed markets but also offer an opportunity to uncover new ones. Submissions that seek to relate these market characteristics to existing or new anomalies will be given priority. Studies with a behavioral finance approach that account for investor cognitive and behavioral biases in explaining these anomalies are particularly welcome.





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Message from the Editor-in-Chief

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