

## Download Book

# FINANCE AND ECONOMICS DISCUSSION SERIES: PRE-ANNOUNCEMENT EFFECTS, NEWS, AND VOLATILITY: MONETARY POLICY AND THE STOCK MARKET



Finance and Economics Discussion Series: Pre-Announcement Effects, News, and Volatility: Monetary Policy and the Stock Market

United States Federal Reserve Board, Antulio N. Bomfim

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 36 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. I examine pre-announcement and news effects on the stock market in the context of public disclosure of monetary policy decisions. The results suggest that the stock market tends to be relatively quiet--conditional volatility is abnormally low--on days preceding regularly scheduled policy announcements. Although this calming effect is routinely reported in anecdotal press accounts, it is statistically significant only over the past...

**Read PDF Finance and Economics Discussion Series: Pre-Announcement Effects, News, and Volatility: Monetary Policy and the Stock Market**

- Authored by Antulio N. Bomfim
- Released at -



Filesize: 5.71 MB

## Reviews

---

*Very good e book and helpful one. it was writtern quite properly and helpful. I am quickly could possibly get a enjoyment of looking at a composed book.*

-- **Connor Lowe IV**

*Thorough manual for publication fanatics. It is actually rally intriguing throug reading through period of time. Its been written in an remarkably simple way and is particularly only after i finished reading through this book in which actually transformed me, change the way i think.*

-- **Morris Schultz**

*I just started reading this article pdf. it was actually writtern very properly and useful. You wont really feel monotony at whenever you want of your respective time (that's what catalogs are for relating to in the event you question me).*

-- **Brandt Koss III**

---