

## VOLUME AND THE NONLINEAR DYNAMICS OF STOCK RETURNS%0A

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### NONLINEAR MARKET DYNAMICS BETWEEN STOCK RETURNS AND ...

show nonlinear dynamics exist between stock returns and trading volume in the stock market. Moreover, trading volume plays an important role for the cyclical movements in the stock market. Key words: Nonlinear dynamics, Cyclical behavior, Stock market returns, Trading volume, STAR models JEL Classification: C11, F30, G15 I. Introduction

**The reaction of stock market returns to unemployment** ...

Quantile regression analysis shows that the causal effects of anticipated unemployment rate on stock returns are usually heterogeneous across quantiles. For the quantile range (0.35, 0.80), an increase in the anticipated unemployment rate leads to an increase in stock market prices. For other quantiles, the impact is generally statistically insignificant. Thus, an increase in the anticipated

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