

# Diploma Thesis Assignment

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Study Programme: N0412A050005 Finance

Title: **Stock Market Seasonality Analysis and Comparison of Selected Regions**  
**Analýza a srovnání sezónních trendů na akciových trzích ve zvolených**  
**regionech**

The thesis language: English

## Description:

1. Introduction
2. Market Efficiency and Seasonality
3. Methodology and Data
4. Analysis of Seasonality within Selected Stock Markets and their Comparison
5. Conclusion

Bibliography

List of Abbreviations

List of Annexes

Annexes

## References:

BAKER, H. Kent and John R. NOFSINGER. *Behavioral Finance: Investors, Corporations, and Markets*. Hoboken: John Wiley & Sons, 2010. 768 p. ISBN 978-0-470-49911-5.

CAMERON, A. Colin and Pravin K. TRIVEDI. *Regression Analysis of Count Data*. Cambridge: Cambridge University Press, 2013. 586 p. ISBN 978-1-107-717-794.

KAEPPEL, Jay. *Seasonal Stock Market Trends: The Definitive Guide to Calendar-Based Stock Market Trading*. Hoboken: John Wiley & Sons, 2008. 320 p. ISBN 978-0-470-481-158.

Extent and terms of a thesis are specified in directions for its elaboration that are opened to the public on the web sites of the faculty.

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