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Wax and wane of the cross-sectional momentum and contrarian effects:
Evidence from the Chinese stock markets

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Research highlights

- We test the Adaptive Markets Hypothesis in the Chinese stock markets.
- The return predictability and the risk-premium relation vary over time.
- The trading strategies based on contrarian portfolios wax and wane over time and are dependent on market conditions.
- Our findings support the Adaptive Markets Hypothesis.

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