#### **Accepted Manuscript**

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

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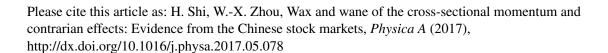
PII: S0378-4371(17)30597-6

DOI: http://dx.doi.org/10.1016/j.physa.2017.05.078

Reference: PHYSA 18364

To appear in: Physica A

Received date: 16 March 2017 Revised date: 22 April 2017



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#### **ACCEPTED MANUSCRIPT**

### 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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