

# Accepted Manuscript

On the Short-Term Predictability of Stock Returns: A Quantile Boosting Approach

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PII: S1544-6123(16)30225-2  
DOI: [10.1016/j.frl.2016.12.032](https://doi.org/10.1016/j.frl.2016.12.032)  
Reference: FRL 673

To appear in: *Finance Research Letters*

Received date: 13 October 2016  
Accepted date: 31 December 2016

Please cite this article as: Riza Demirer, Christian Pierdzioch, Huacheng Zhang, On the Short-Term Predictability of Stock Returns: A Quantile Boosting Approach, *Finance Research Letters* (2016), doi: [10.1016/j.frl.2016.12.032](https://doi.org/10.1016/j.frl.2016.12.032)

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**Highlights**

- Return predictability is studied using an iterative model-building approach known as quantile boosting.
- Short-term returns are predictable for extreme lower quantiles of the conditional distribution of returns.
- Short interest and sentiment variables do not add significant predictive power.
- Predictability at lower quantiles strengthened following the Global Financial Crisis.

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