

Weak Form Semi-strong-form Hypothesis (for Stocks):

Weak form of the efficient market hypothesis (EMH), implying that it is NOT possible to consistently outperform the market using technical analysis.

In **developing** countries, markets may be weak-form efficient.

Example 6,
Curriculum.



Strong Form

Strong form efficient market hypothesis, where markets are assumed to quickly and fully reflect all information (including past prices, all publicly available information, and plus all private information).

If a market is strong-form efficient, it should be impossible to consistently earn abnormal returns by trading on the basis of private or insider information.

Under this form of the hypothesis, a rational investor is expected to have a zero abnormal return because it is not possible to consistently earn abnormal returns through

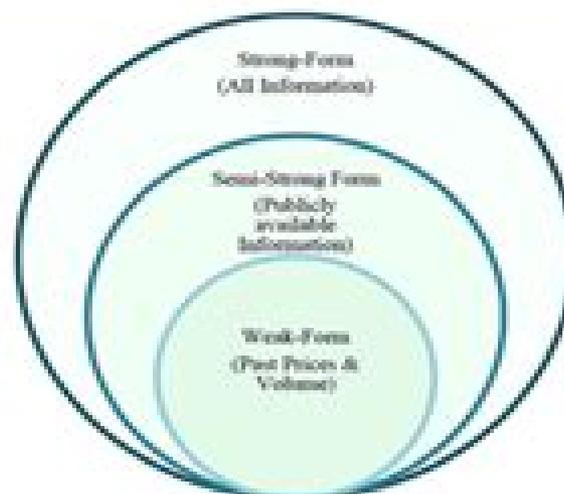
The technical and/or fundamental analysis cannot work in strong-form of efficiency.

NOTE:

When a market is strong-form efficient, then it **must** also be semi-strong and weak-form efficient.

Implication of the Strong-form Hypothesis (for Developed Markets):

- Strong form of the efficient market hypothesis is **NOT** supported, implying that it is possible to consistently earn abnormal returns using non-public/insider information.



Finquiz Curriculum Notes

Richard Bailey



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