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Event Studies for Financial Research: A Comprehensive Guide

D. Kliger, G. Gurevich

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Event Studies are overwhelmingly widespread in financial research, providing tools for shedding light on market efficiency, as well as measuring the impact of various occurrences on public firms' security prices. Mastering the

Event Study approach is essential for researchers and practitioners alike. Event Studies for Financial Research aims to help readers obtain valuable hands-on experience with Event Study tools and gain technical skills for conducting their own studies. Kliger and Gurevich provide a detailed application of their approach, which consists of: a description of the method; references; guided applications; and elaborated framework for implementing the applications.

About the Author Doron Kliger is Associate Professor and Chair of the Department of Economics, University of Haifa, Israel, as well as a researcher and consultant, specializing in finance and behavioral economics. Kliger's research has been published in a wide range of finance and economics journals. Gregory Gurevich teaches finance at the Faculty of Social Sciences, University of Haifa, Israel. His research in behavioral finance, experimental economics, and decision making has been published in renowned financial and economic journals.