

# Abstract

The purpose of this thesis is to analyze anomalies in the US stock market. Special attention is put on Day of the week effect, January effect, and Part of the month effect. We focus on comparison of companies with low and high capitalization. We perform an analysis across 6 major industrial sectors. Then, we discuss the findings with results of past projects and finally, we try to find a speculative investment strategy. We found out that neither Day of the week effect nor January effect do not appear in US stock market nowadays. Part of the month effect was the only anomaly, which was observed in our data.

# Keywords

Stock market anomalies, financial markets, cross-sectoral analysis, January effect, Day of the week effect, Part of the month effect

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