

“Does multiple collective attention for companies improve stock market pricing efficiency?” — Xu (2024)

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Summary

- ▶ Network approach to study characteristics of financial markets: The role of different types of attention in real estate market stock pricing efficiency
- ▶ Creation of a new "multiplex network" (*collective attention*) approach with "individual attention" and "institutional attention"
 - ▶ *Individual attention*: Retail investors social media engagement with real estate market topics
 - ▶ *Institutional attention*: Detailed admin data on institutional characteristics
- ▶ Panel data analysis to unveil the relative importance of each for "synchronicity"

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- ▶ Is synchronicity a good measure of efficiency?
 - ▶ Think at *contagion* or *momentum*. Is a fire sales or a "bubble" a symptom of efficiency?

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- ▶ Editing: New words meaning to be introduced/ shorter abstract / no "our" if single author paper /...