

Impacts of Macroeconomic Factors on stock returns and volatility



The robustness of this research book is evident in its contribution to knowledge. It has shown that the variance equation can contain more than two exogenous variables without violating the non-negativity condition of the conditional variance under univariate GARCH specification and the use of univariate GARCH (p, q) model in examining volatility spillover effect. It has also studied time varying correlation using the diagonal BEKK model with OLS method to test the effect of the time trend on the correlation and the CCC-Model as a check model. The research has empirically shown that the structure of correlation between stock returns and interest rate is time variant while relative to exchange rate and inflation is time invariant. The research empirical results have also shown that the correlation of stock returns volatility relative to the volatility of exchange rate and inflation rate vary over time and relative to interest rate volatility is time invariant. The dimensions of this book has made it be a reference book to many researchers and has also breached the gap between past research and future research.

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Stock Market Return Volatility and Macroeconomic Variables in prices negatively impacted on it only prior to 1997 (c) volatility clustering and a Keywords: Stock market conditional volatility macroeconomic variables **The Impact of Treasury Bill Rate and Interest Rate On The Stock** of risk, excessive stock returns volatility or noise according to investors source of risk is the macroeconomic factor that affect all securities. **The Effect of Macro-Economic Factors on stock return Volatility at** THE EFFECT OF MACRO-ECONOMIC FACTORS ON STOCK RETURN VOLATILITY exchange rate, Interest rate and Inflation rate, affect stock return volatility. **effect of macroeconomic variables on stock returns of listed** Also, the exchange rate volatility affects negatively the returns of the U.S. stock market and the non-farm payroll can be characterised as a stabilising factor for Market practitioners are interested in the effects volatility exerts on the pricing . relating to macroeconomic factors, realized returns, realized

volatility and the **Macroeconomic Variables, Volatility and Stock Market Returns: A** This paper examines the impact of macroeconomic variables on stock market return volatility in Nigeria using GARCH-X model. Five macroeconomic variables: **The Impact of Inflation on Stock Market Returns and Volatility** Abstract- The purpose of this paper is to investigate the impact of macroeconomic factors on the JCI's stock return volatility in pre and post the 2008s global **The Relationship between Macroeconomic Variables and Stock** The effect of macroeconomic variables on stock prices is still a subject. Olweny and Omondi (2011) investigate the volatility of stock returns at **Post Liberalization Impact of Macroeconomic Factors on the Stock** In this paper, we examine whether the risk return relationship as well as the effects of two macroeconomic variables, output growth and inflation, on real stock **Macroeconomic Factors Do Influence Aggregate Stock Returns** Key words: stock returns, macroeconomic factors, Granger causality, .. M1) affects both returns and conditional volatility. Fama (1981), Geske **the effect of macro-economic factors on stock return volatility in the** macroeconomic factor, financial factors and the stock return. . factors influencing stock return, while the inflation effect is rather weak. .. Abugri, B. A. (2008), Empirical relationship between macroeconomic volatility and stock returns: **the effect of inflation on the stock market returns of the nairobi** Table 4.8 EGARCH (1, 1) volatility coefficients for stock market return series. . literature revealing strong influence of macroeconomic variables on stock market **Effects of Macroeconomic Volatility on Stock Prices in Kenya: A** impact of real macroeconomic variables on aggregate equity returns has been . impact of macro announcements on market return volatility. ? **GARCH Examination of Macroeconomic Effects on US Stock Market** The research study sought to investigate the effect of Macro-economic factors on the stock return volatility on the Nairobi Securities Exchange, Kenya. The study **Stock Market Return Volatility and Macroeconomic Variables in** Impacts of Macroeconomic Factors on stock returns and volatility, 978-3-659-55744-6, 9783659557446, 3659557447, Theory of probability, **Inflation and Output as predictors of stock returns and volatility** This study explores the impact of macroeconomic variables on stock returns of listed . Most world economies have exhibited significant stock market volatility in **The impact of macroeconomic and conventional stock market** that macroeconomic variables affect Stock market returns using Treasury bill rate and Agyapong, D.: Effect of Exchange Rate Volatility on the Ghana Stock **Macroeconomic Factors and Stock Returns** 1.1.3 Effect of Macro Economic Variables on Portfolio Returns . macroeconomic factors influence both stock market volatility and returns. The Kenyan **Impacts of Macroeconomic Factors on stock returns and volatility** macroeconomic variable on the volatility of stock returns in Nairobi effect, macroeconomic variables, share index, stock market returns, **The Review of Macroeconomic Factors and Stock Returns** This book provides a wider scope on the effect of NSE index, Foreign exchange rate, and Interest rate and Inflation rate in determining macroeconomic **The Impact of Macroeconomic Variables on JCI's Stock Return** The objective of this paper is to study the impact of conventional stock market return and volatility and various macroeconomic variables (including inflation r. **the dynamic stock returns volatility and macroeconomic factors in** Keywords: Jordan stock market, macroeconomic variables, stock returns 1. On the contrast the volatility of oil prices showed no significant impact on the prices **Stock returns and volatility on the Thai stock market - USC** **Macroeconomic determinants of stock volatility and volatility premiums** Studies on the factors that affect stock returns represent one popular area of volatility clustering concept and use the GARCH model or **Economics and Finance Review Vol. 1(10) pp. 34 48 - Business** 2.5.1The relationship between macroeconomic factors and stock returns . .. al (2010) on the effect of macro-economic factors on stock return volatility in the. **The relationship between selected macroeconomic variables and** Relationship between stock returns and macroeconomic variables of interest to In this study the impact of macroeconomic variables including exchange rates, .. Modelling and Forecasting the Volatility of the Portuguese Stock Index PSI-