Multivariate Analysis to get an Estimate of the Indian Stock Market Nifty Index

Filesize: 4.04 MB

Reviews

A whole new e book with a brand new standpoint. I have read through and i also am certain that i am going to planning to read again yet again later on. I found out this book from my i and dad advised this pdf to learn.
(Audrey Lowe I)

MULTIVARIATE ANALYSIS TO GET AN ESTIMATE OF THE INDIAN STOCK MARKET NIFTY INDEX

GRIN Verlag Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 210x148x2 mm. This item is printed on demand - Print on Demand Neuware - Research Paper from the year 2011 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1, - (Department of Management Studies, Dayananda Sagar College of Engineering), language: English, abstract: The Indian stock market S and P CNX Nifty Index (Nifty) is a well diversified index of 50 companies. Foreign Institutional Investors (FII's), wield significant influence over daily trading volumes in both the spot and derivative segments in the Indian markets. This tends to impact market volatility and returns. This study attempted to study the effect of FII transaction amounts, derivative turn over amounts and volatility on the performance of the Nifty index. A strong correlation was observed between derivative turnover and the Nifty but the correlation was relatively weaker between the Nifty and FII transaction amounts and Volatility. FII and F&O activity established important tops ahead of major tops in the Nifty. Volatility remained low during periods of significant upside in the stock market but spiked up during market declines. Linear and Non-linear models using multivariate analysis were fit to estimate the Nifty from the respective independent variables. A non linear model involving all three variables provided the best fit and the least deviation from actual values suggesting that interplay of these and other factors drive the performance of the index. Keywords: Nifty, FII transaction amounts, F&O turnover, Volatility, Nifty forecasting, Linear and Non Linear Models. 24 pp. Englisch.

➡ Read Multivariate Analysis to get an Estimate of the Indian Stock Market Nifty Index Online

Download PDF Multivariate Analysis to get an Estimate of the Indian Stock Market Nifty Index

Other Books

Psychologisches Testverfahren

Reference Series Books LLC Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 249x191x7 mm. This item is printed on demand - Print on Demand Neuware - Quelle: Wikipedia. Seiten: 100. Kapitel: Myers-Briggs-Typindikator, Keirsey Temperament Sorter, DISG,...

Save ePub »

Programming in D

Ali Cehreli Dez 2015, 2015. Buch. Book Condition: Neu. 264x182x53 mm. This item is printed on demand - Print on Demand Neuware - The main aim of this book is to teach D to readers...

Save ePub »

History of the Town of Sutton Massachusetts from 1704 to 1876 (Paperback)

Createspace, United States, 2015. Paperback. Book Condition: New. annotated edition. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.This version of the History of the Town of Sutton Massachusetts...

Save ePub »

The genuine book marketing case analysis of the the lam light. Yin Qihua Science Press 21.00(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment.Paperback. Pub Date :2007-01-01 Pages: 244 Publisher: Science Press Welcome Our service and quality...

Save ePub »

Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications . (Paperback)

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can usually...

Save ePub »