عنوان مقاله:

Effects of Market Volatility on Stock Return

محل انتشار:

پنجمین کنفرانس ملی اقتصاد ، مدیریت و حسابداری (سال: 1399)

تعداد صفحات اصل مقاله: 12

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خلاصه مقاله:

Small emerging countries are mostly overlooked in the literature on stock return and market volatility. This issue is more serious in emerging equitymarkets due to the high stock return and the small market size. Market volatility refers to the upward and downward movement of the market, and isusually measured through the standard deviation of market forecasts. This is usually measured using the standard deviation of expectations. The presentstudy aims to examine the effects of market volatility on stock returns in companies listed in Tehran Stock Exc hange (TSE) for a five-year period from۲۰۱۱ to ۲۰۱۶. This is an applied study using a causal-comparative design. A sample of ۱۲۰ companies was selected as the study population, and therelationship between the variables was examined through regression analysis. The results indicate that market volatility has a significant, negative effect onstock returns

کلمات کلیدی:

.market volatility, stock return, panel data, TSE

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