

Return Fluctuation Iranian Stock Exchange

a study of the relationship between liquidity and stock ... - the relationship between stock returns and its liquidity ability in companies listed in tehran stock exchange has been investigated. for this study, monthly data, during years 2002-2009 have been used. **assessing the exchange rate fluctuation on tehran's stock ...** - assessing the exchange rate fluctuation on tehran's stock market price: a garch application 1 m ... abstract: this paper empirically investigates the exchange rate effects of iranian rial against dollar (rial vs) on stock prices in iran. the sample period for the study has been taken from march 20, 2004 to march 20, 2010 using daily nominal exchange rate of rial /us and daily closing values ... **analyzing the effect of global steel price fluctuation on ...** - some side effects that one of them is on the stock price of steel makers in stock market. in this paper we are to model the effects of fluctuations in world steel price on stock price of one of iranian steel producers. **multifractal analysis on the return series of stock ...** - original return series and the reordered return series is made to demonstrate the stock price index fluctuation, suggesting that the both return series has multifractality. **a study of earning quality and return of shares: an ...** - a study of earning quality and return of shares: an iranian perspective mahdi salehi 1*, hashem valipour 2 and mohamad hadi zodi 2 1accounting department, ferdowsi university of mashhad iran 2accounting department, islamic azad university, firozabad branch, iran accepted 16 march, 2011 earning quality refers to the nearness of operational profit to cash flows, that is, the more the distance of ... **investigation the strength of five-factor model of fama ...** - iranian journal of finance 106 introduction one of the most important criteria for investing is the return of equity, which most actual and potential investors are paying particular attention to it. **a study on the effect of oil price variations on stock ...** - the results of regression showed that uncertainty, i.e. sales fluctuation at confidence level of 95% did not have a significant effect on the relationship between oil price variations and stock return. **the relationship between oil price volatility and stock ...** - abstract: this research investigates the relationship and oil price volatility with stock return in tehran stock exchange companies. the statistical population of this research includes all active stock companies in tehran stock exchange. in this research, the sample is started with the entire statistical society and based on the systematic elimination method, the number of research samples is ... **oil and stock market in portugal - fenix.tecnico.ulisboa** - 4 to an immediate decrease of stock prices, if the market is efficient. in his paper, huang, et al. (1996) also describes the theoretical link between oil and the stock prices. **multifractal detrended fluctuation approach for the etf in ...** - we find that the trends in price return of each index are described by a specific hurst index $h(q)$ which shows variations, with the order q of the fluctuation moments **evaluating the relationship between disclosure quality and ...** - disclosure quality and fluctuation of price stock in superior firms in terms to the quality of informing listed on the stock exchange in iran. in an efficient market, amount of available information to the public has been the same and will have a direct impact on the volatility of the stock prices. in line with this goal, top 20 companies' data released by iranian stock exchange in the period ... **probability distribution of return and volatility in crude ...** - probability distribution of return and volatility in crude oil market dr. tung-li shih, assistant professor, department of hospitality management, **measuring exchange rate fluctuations risk using the value ...** - 68 measuring exchange rate fluctuations risk using the value-at-risk value at risk is the unexpected loss, and tolerance level is the probability of loss occurrence that is more than the maximum of the predicted losses. **ifip aict 426 - multifractal analysis on the return series ...** - original return series and the reordered return series is made to demonstrate the stock price index fluctuation, suggesting that the both return series have multifractality.

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