



Return and Fluctuation In Iranian Stock Exchange

By Eslami Mofid Abadi, Hossein / Vakili Alroaia, Younos

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Portfolio Management | This book evaluates the relationship between the forward-backward effects depending on the risk and ratio of book value to the stock market value on the stock return and fluctuation of active companies listed in the Tehran Stock Exchange. The portfolio formation method has been used in order to reduce the correlation among these variables. The survey indicated that all independent variables did not have a significant impact on the dependent variable. The book shown that in down market, return on high trading ratio of book value to the stock market value portfolio lead return on low trading ratio of book value to the stock market value portfolio by controlling risk level (b). The next part of study show that this study indicated volatility exposure from low trading the ratio of book value to the stock market value (small risk (b)) portfolio to high trading the ratio of book value to the stock market value (big risk (b)) portfolio returns. In other words, the return of portfolio gives simultaneous reaction to the news published in the market. The text is designed to cover Investment Management and Stock Exchange Market theory, concepts,...



READ ONLINE
[3.53 MB]

Reviews

Undoubtedly, this is actually the greatest job by any author. This can be for those who statte there was not a worthy of studying. I am delighted to inform you that this is actually the greatest publication i actually have read within my very own daily life and could be he greatest book for ever.

-- Perry Reinger

The ideal publication i ever read through. It is writter in simple words and never hard to understand. Your daily life span is going to be convert once you full looking over this ebook.

-- Tanner Willms PhD