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Dynamic Relationship Between Macroeconomic Variables

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DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND THE ...

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Dynamic analysis of the relationship between stock prices ...

Al Sharkas, A.A. Dynamic Relations Between Macroeconomic Factors and Jordanian.. 100. return and the level of real economic activity, money supply, inflation, and interest rates. The results indicate that a cointegration relationship indeed exists and that stock prices contribute to this relationship.

THE DYNAMIC RELATIONSHIP BETWEEN MACROECONOMIC FACTORS AND ...

In this research paper, attempt has been made to explore the dynamic relationship between stock market and macroeconomic variables i.e. DSE index and three key macro-economic variables (Exchange rate, Industrial production in and Reserve), by using unit root stationary tests and Johansan co-integration test.

The Dynamic Relationship Between Stock Market Returns and ...

Dynamic Relationship Between Macroeconomic Variables and Stock Returns: Empirical Evidence in Case of Sri Lanka N. Rajeshwarana,* a Department of Commerce, Faculty of Commerce and Management, Eastern University, Sri Lanka ABSTRACT Linkages between macroeconomic variables (MV) and stock return are still obscure in developing counties as mixed

Dynamic Relationship between Macroeconomic Variables and ...

Dynamic Relationship Between Macroeconomic Variables and the Canadian Stock Market Bahram Dadgostar Lakehead University Bakhtiar Moazzami Lakehead University In this study the relationship between the Toronto Stock Exchange (TSE) and a group of macroeconomic variables is examined. Using cointegration, we found that the Toronto Stock

Dynamic Relationship Between Macroeconomic Variables and ...

It is found that stock prices are exposed to macroeconomic factors, but the level of sensitivity is different in different sectors. Out of five sectors taken in the study, it is found that only the realty sector has long run relationship with macroeconomic variables. Other sectors have no long run relationship with macroeconomic variables.

Dynamic Relationship Between Stock Market Sector Indices ...

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND ... This study is the first of its kind to empirically examine the dynamic causal relationship between stock market price and some macroeconomic variables in India using modern econometric time series techniques. The contribution of the paper is to fill these research gaps in the literature.

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND ...

the macroeconomic variables together in one model which is theoretically proven to depict a strong correlation with each Dynamic interrelationship between macroeconomic fundamentals and stock prices in Nigeria. Ditimi A*, Sunday K, Emma-Ebere, Onyedikachi Department of Economics, Faculty of Social Sciences, Federal University Oye-Ekiti, Nigeria

Dynamic interrelationship between macroeconomic ...

On the Dynamic Relationship between U.S. Farm Income and Macroeconomic Variables - Volume 41 Issue 2 - Jungho Baek, Won W. Koo

On the Dynamic Relationship between U.S. Farm Income and ...

macroeconomic variables in return influence macroeconomic stability through their effects on aggregate. expenditure (consumption) and performance of the financial system (Tsatsaronis & Zhu , 2004). This. was the experiences of the macroeconomic instability in the years 1980s to the year 2009 in developed.

Dynamic Relationship between the Housing Price and ...

This study is an attempt to determine the relationship between macroeconomic variables and the Nigerian capital market index. It considers the yearly data of several macroeconomic variables of interest rates, inflation rates, exchange rates, fiscal deficit, GDP and money supply from 1975 to 2005; and it tries to reveal the relative influence of ...

The Relationship between Macroeconomic Variables and Stock ...

Interest rates influence macroeconomics through several channels. For instance, a high interest rate can be associated with lower inflation, because people will buy more bonds and bank investments, and this will result in less monetary expansion. Exchange Rates. Exchange Rates play an important role in macroeconomics. All economy sectors that produce goods or services that can be exported or imported are heavily influenced by the exchange rate.

Macroeconomic Variables

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND THE JAPANESE STOCK MARKET: AN APPLICATION OF A VECTOR ERROR CORRECTION MODEL. Tarun K. Mukherjee. ... (VECM) in a system of seven equations, we find that the Japanese stock market is cointegrated with a group of six macroeconomic variables. The signs of the long-term elasticity ...

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND THE ...

Macroeconomic variables are a bit like family dynamics. It takes budgeting or delicate calculations, structure and give-and-take to keep an economy (or family) healthy, productive and stable. Economic output, the unemployment rate, inflation and interest rates each play a part in macroeconomics.

What Are Key Macroeconomic Variables? | Bizfluent

On the Dynamic Relationship between U.S. Farm Income and Macroeconomic Variables. Jungho Baek and Won W. Koo. Journal of Agricultural and Applied Economics, 2009, vol. 41, issue 2 . Abstract: This study examines the short- and long-run effects of changes in macroeconomic variables—agricultural commodity prices, interest rates and exchange rates—on the U.S. farm income.