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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 ...

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 ...

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 ...

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 ...

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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

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tests and Johansen co-integration test.

The Dynamic Relationship Between Stock Market Returns and ...

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 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

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 experience of 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 ...

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 ...

Inflation is an important macroeconomic variable because it has a close relationship with other variables. For instance, high economic growth with low unemployment imply a risk to high inflation. High inflation rates are undesirable for an economy, because inflation doesn't affect all prices equally.

Macroeconomic Variables

macroeconomic variables in the Nigerian stock market. This paper addresses the issue of analyzing long-term relationships between stock returns and relevant macroeconomic variables, using the cointegration method. The advantage of the cointegration technique stems from its ability to explore dynamic co-movements among variables examined.

THE RELATIONSHIP BETWEEN STOCK PRICES AND MACROECONOMIC ...

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.

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