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Multivariate Analysis to get an Estimate of the Indian Stock Market Nifty Index

By Rajveer Rawlin

GRIN Verlag Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 210x148x2 mm. This item is printed on demand - Print on Demand Neuware - Research Paper from the year 2011 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1, - (Department of Management Studies, Dayananda Sagar College of Engineering), language: English, abstract: The Indian stock market S and P CNX Nifty Index (Nifty) is a well diversified index of 50 companies. Foreign Institutional Investors (FII's), wield significant influence over daily trading volumes in both the spot and derivative segments in the Indian markets. This tends to impact market volatility and returns. This study attempted to study the effect of FII transaction amounts, derivative turn over amounts and volatility on the performance of the Nifty index. A strong correlation was observed between derivative turnover and the Nifty but the correlation was relatively weaker between the Nifty and FII transaction amounts and Volatility. FII and F&O activity established important tops ahead of major tops in the Nifty. Volatility remained low during periods of significant upside in the stock market but spiked up during market declines. Linear and Non-linear models using multivariate analysis were fit to estimate the Nifty from...

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