



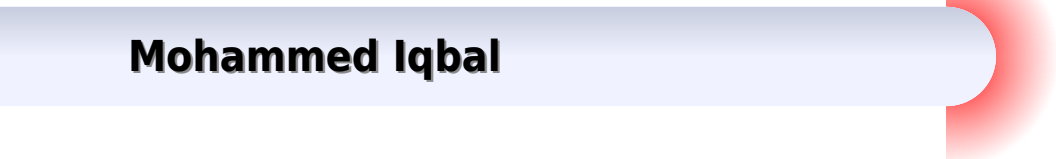
Share Market Analysis Portal For Dhaka Stock Exchange (DSE)



Starter
Story

Share Market Analysis Portal For Dhaka Stock Exchange

Mohammed Iqbal



Share Market Analysis Portal For Dhaka Stock Exchange:

Recent Challenges in Intelligent Information and Database Systems Ngoc Thanh Nguyen, Richard Chbeir, Yannis Manolopoulos, Hamido Fujita, Tzung-Pei Hong, Le Minh Nguyen, Krystian Wojtkiewicz, 2024-08-12 This book constitutes the proceedings of the 16th Asian Conference on Intelligent Information and Database Systems ACIIDS 2024 held in Ras Al Khaimah UAE during April 15 18 2024 The 58 full papers are presented in this book were carefully reviewed and selected from 251 submissions They are organized in topical sections as follows Part One AI driven Cybersecurity Solutions AI driven Medical Analytics Computational Intelligence and Data Modelling and Information Systems Part Two Image and Video Processing Prediction and Recommendation Systems and Text Speech and Natural Language Processing **Business India**, 2000-10 Efficiency and Volatility Dynamics of Bangladesh's Stock Market Md Abu Hasan, 2024-02-06 This book contributes to empirical finance by comprehensively analysing an emerging stock market employing modern econometric techniques The most central and fascinating area of financial economics is probably the efficiency and volatility of the stock market however studies of emerging economies are relatively limited in this area The rising importance of stock market globalisation has increased interest in emerging markets This book leads the way for an emerging market perspective as it explores the issue of efficiency and volatility of the stock market in Bangladesh by employing both univariate and multivariate models using daily data of past share prices and monthly data of macroeconomic variables and the stock index respectively This book offers an understanding of the crucial issues facing developing economies particularly emerging stock markets with similar characteristics to those of Bangladesh This book undoubtedly provides valuable information for investors in the stock market graduate post graduate and PhD students in quantitative financial economics academics in economics and finance and policymakers in developing economies "Weak for Market Efficiency and the Determinants of Share Returns" Asma Mobarek, 2001 An Analysis of Day-of-The-Week Effects in Bangladesh Stock Market Mohammed Iqbal, 2016 Day of the week effect is an important calendar anomaly that has been observed in many stock markets in all over the world Investors around the world are more concerned about the day which is best for trading because stock markets are speculative market The primary objective of this paper is to find out the significant day of the week effect in the emerging stock market of a developing country like Bangladesh This study tests the presence of the day effect on stock market volatility by using the DSE market index during the period of June 2004 to March 2015 The findings show that the day effect is present in both volatility and return equations While the highest and lowest returns are observed on Thursday and Monday respectively the highest and the lowest volatility are observed on Monday and Wednesday respectively Further investigation of sub periods reinforces our findings that the volatility pattern across the days of the week is statistically different *Weak Form Market Efficiency and the Determinants of Share Returns* Mobarek Asma, 2010-01 *An Empirical Analysis on the Dhaka Stock Exchange (DSE) Financial Crisis* Sarod Khandaker, 2015 This paper examined the Dhaka Stock Exchange DSE

financial crisis in 1997 and also analyzed stock price co movement behavior of the DSE from 1996 to 2004 The study found evidence that the DSE stocks were more volatile in the South Asian region during the sample period and its financial crisis was influenced by several macroeconomic factors such as high corruption rate poor information disclosure policy and abolishment of the lock in system The study also captured stock price co movement behaviors of the South Asian stock markets and compared findings with the DSE There is no evidence of a statistically significant correlation of coefficient between these stock markets during the sample period suggesting that the DSE financial crisis was not influenced by the regional factors

Return Behavior of the DSE-20 A. Sabur Mollah, 2007 This paper investigates the behavior of DSE 20 using daily DSE 20 Index and prices of the DSE 20 securities for the period of 2001-2003 A number of studies conducted on return behavior but most of them are on the developed markets and none of them on the Dhaka Stock Exchange Hence the existing evidence has limited relevance in identifying the return behavior of DSE 20 For the empirical analysis of this study ARMA ARIMA ACF PACF and Dimson's Market model have been conducted The ACF and PACF suggest that the DSE 20 return series is a stationary time series The empirical results also suggest that AR 1 coefficient is not significant and all the evidence is against the weak form market efficiency and proves that the past price series can be used to predict the future returns However the results of the ARIMA imply that the return series are following stationarity The empirical evidence is consistent with Harvey 1993 and Bekaert 1993 i.e. significant predictability in rates of return As this study is particularly concentrated on an emerging market it will help the professionals in further understanding of financial issues in the emerging markets and particularly markets in the Asian region

Market Depth and Risk Return Analysis of Dhaka Stock Exchange Md. Mahmudul Alam, 2020 It is customary that when security prices fully reflect all available information the markets for those securities are said to be efficient And if markets are inefficient investors can use available information ignored by the market to earn abnormally high returns on their investments In this context this paper tries to find evidence supporting the reality of weak form efficiency of the Dhaka Stock Exchange DSE by examining the issues of market risk return relationship and market depth or liquidity for DSE The study uses a data set of daily market index and returns for the period of 1994 to 2005 and weekly market capital turnover in proportion of total market capital for the period of 1994 to 2005 The paper also looks about the market risk systemic risk and return where it is found that market rate of return of DSE is very low or sometimes negative Eventually Capital Asset Pricing Model CAPM which envisages the relationship between risk and the expected rate of return on a risky security is found unrelated in DSE market As proper risk return relationships of the market seems to be deficient in DSE and the market is not liquid interest of the available investors are brought into being very insignificant All these issues are very noteworthy to the security analysts investors and security exchange regulatory bodies in their policy making decisions to progress the market condition

The Impacts of Interest Rate on Stock Market Gazi Uddin, 2017 Stock exchange and interest rate are two crucial factors of economic growth of a country The

impacts of interest rate on stock exchange provide important implications for monetary policy risk management practices financial securities valuation and government policy towards financial markets This study seeks evidence supporting the existence of market efficiency on the Dhaka Stock Exchange DSE based on the daily general price index 1994 to 2005 and also shows empirical relationship between stock index and interest rate in Bangladesh based on monthly data from May 1992 to June 2004 Stationary of market return is tested and found DSE Index does not follow random walk model indicate DSE is not efficient in week form The linear relationship between share price and interest rate share price and growth of interest rate growth of share price and interest rate and growth of share price and growth of interest rate were determined through ordinary least square OLS regression For all of the cases included and excluded outlier it is found that Interest Rate has significant negative relationship with Share Price and Growth of Interest Rate also has significant negative relationship with Growth of Share Price So if the interest rate is considerably controlled in Bangladesh than it will be the great benefit of Dhaka Stock Exchange through demand pull way of more investor in share market and supply pull way of more extensional investment of companies

Bangladesh Dhaka Stock Exchange,1995 **Stock Market Behavior in Bangladesh** Muhammed Farid Ahmed,1992 *Structured Analysis of Operational System* Mohammad Anisur Rahman,Mohammad Riaz Uddin,Mahfuj Malik,2013 Dhaka Stock Exchange Ltd is one of the barometers of Bangladesh Economy The DSE has become the common buzz in the mind of the people of the Bangladesh for the functionality and different positive and negative event Recently it is going through a reengineering process to become a systematic and efficient organization to serve and develop the capital market of Bangladesh However top management's effort to make the DSE an effective organization is not going on in equal footing or in a balanced way While it has an efficient automated trading system its other functions are done manually despite having one of the country's largest LANs WANs In order to understand the problem the study attempts to undertake analysis of system in the DSE Subsequently it attempts to develop a DFD to facilitate building a workable solution Additionally the study aims to suggest types of training and development measures to enable the employees acquire necessary skills to run the managerial technological system

Stock Market and Economic Advancement S. M. Shafiul Alam,2013 OVER THE past 10 years the total value of stocks listed in all of the world's stock markets rose from 4.7 trillion to 15.2 trillion while the share of total world capitalization represented by the emerging markets jumped from less than 4 percent to almost 13 percent World Bank 2009 The emerging markets have attracted the interest of international investors while raising a number of critical questions for policymakers in developing countries Do stock markets affect overall economic development and if so how What is the relationship between stock market capitalization and economic growth how can developing countries benefit from stock market growth This paper intends to address these critical issues in the context of Bangladesh

Pricing of Stocks in Dhaka Stock Exchange of Bangladesh Mohammad Hasmat Ali,2014

Demutualization of Dhaka Stock Exchange K. M. Anwarul Islam,2016 The Dhaka Stock Exchange is the prime bourse

of the country Through its nonstop highly fault tolerant screen based automated trading system the exchange can offer facilities for transparent and highly efficient mechanism provisions for secondary market activities of shares debentures and wide varieties of other securities In this research paper we used two stock exchanges that have already demutualized and gone public Hong Kong Stock Exchange and London Stock Exchange and analyzed pre and post demutualization performance of them The reason of taking two exchanges of different sizes is to provide better suggestion for Dhaka Stock Exchange Using data from the financial statements from 1999 to 2013 and by the means of descriptive statistics analysis we show that all the two demutualized exchanges have a better post listing share and operating performance than mutual exchanges

Predictability of Share Prices Through Corporate Annual Reporting Anup Kumar Saha,2015 This paper investigates the relationship between corporate performance indices found in corporate annual reports and stock price fluctuations in the Dhaka Stock Exchange DSE The study analyses disclosures regarding Earnings Per Share Net Asset Value per Share Price Earnings ratio Net Profit After Tax Declaration of Dividends and Dividend Yield Ratio made by companies in their corporate annual reports and investigates the relationship of these indices to the stock price fluctuation of those companies This research found that Dividend Yield Ratio 1% sig and Earnings Per Share 5% sig are positively related with share price This paper concludes that share prices in the DSE rarely have any relationship with disclosures of the above corporate performance indices r^2 184 and as such these indices should not be the sole criteria on which to base stock investment decisions

Micro and Macro Dynamics of the Stock Market Anup Chowdhury,2014 Weak-Form Efficiency Shofiqur Rahman,2007 The focus of this paper is to seek evidence whether Dhaka Stock Exchange DSE is efficient in the weak form or not by hypothesizing normality of the distribution series and random walk assumption Both non parametric tests Kolmogorov Smirnov goodness of fit test run test Lilliefors test Q Q probability plots and parametric tests Auto correlation coefficient test and ARIMA 0 1 0 for testing random walk model have been used Each statistical test has been performed separately on two data sets The data sets include daily All Share Price Indices ASPI and DSE General Price Indices DSE GEN for 12 years ranging from 1994 to 2005 In addition daily stock price data for 33 companies have been used The daily return series in the aspect of skewness and kurtosis were found non normal which can be categorized as positively skewed distribution Same thing resulted from Kolmogorov Smirnov K S test As a result null hypothesis of normality has been rejected and alternative hypothesis remained in effect Run test and auto correlation results rejected the randomness of the return series of DSE simultaneously Overall results from the empirical analysis suggest that the Dhaka Stock Market of Bangladesh is not efficient in weak form

An Empirical Test of Weak Form Market Efficiency on an Emerging Market Md Khan,2017 Efficient Market Hypothesis is the cornerstone of modern financial theories As the tests of market efficiency firstly started from developed markets the studies on these markets are more in numbers compared with that of on emerging markets Dhaka Stock Exchange DSE is an emerging market of South Asia The current study has tested this market against

weak form market efficiency by using a set of Parametric serial correlation coefficient test unit root test ARIMA and Non parametric tests runs test Kolmogorov Smirnov test Shapiro Wilk test on DGEN and DSE 20 index two indices of DSE for the period of 2002 2010 and has concluded that the market is not weak form efficient

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as noted on the current board of supervisors meeting calendar a regular meeting of the board is held at 9 a m on tuesday and 9 a m on wednesday in room 310 located at the san diego county administration center 1600 pacific highway san diego california the wednesday session deals with planning and land use matters

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oct 25 2023 matt brown communications specialist publicaffairs sonoma county org 707 565 3040 575 administration drive suite 104a santa rosa ca 95403 the board of supervisors on tuesday extended american rescue plan act funding for community based organizations that have supported thousands of sonoma county residents through programs

agenda for the regular meeting of the board of supervisors - Apr 08 2022

agenda for the regular meeting of the board of supervisors county of los angeles california tuesday march 21 2023 9 30 a m board hearing room 381b kenneth hahn hall of administration 500 west temple street los angeles california 90012 janice

hahn chair fourth district hilda l solis supervisor

board meeting agendas la bos - Sep 25 2023

oct 24 2023 board of supervisors county of los angeles board meeting agendas live board meeting to address the board 10 17 23 regular board meeting at 9 30 a m call 877 226 8163 participant code 1336503 to listen by telephone only call 877 873 8017 access code 111111 english 222222 espanol live stream submit public comment

board of supervisors agenda placer county - Jul 23 2023

board of supervisors agenda tuesday may 10 2022 8 30 a m county administrative center 175 fulweiler avenue auburn ca 95603 bonnie gore district 1 todd leopold county executive officer robert weygandt district 2 karin schwab county counsel jim holmes district 3 vice chair megan wood clerk of the board

board of supervisors santa cruz county - Mar 07 2022

contact us 701 ocean street room 500 santa cruz ca 95060 phone 831 454 2200 fax 831 454 3262 to email all five members of the board of supervisors at once please use boardofsupervisors santacruzcountycal.gov please note emails sent to this address will be publicly published in the written correspondence packet attached to the

agenda for the regular meeting of the board of supervisors - Mar 19 2023

agenda for the regular meeting of the board of supervisors county of los angeles california tuesday january 24 2023 9 30 a m board hearing room 381b kenneth hahn hall of administration 500 west temple street los angeles california 90012 hilda l solis supervisor first district lindsey p

board of supervisors agenda placer county - Aug 24 2023

board of supervisors agenda tuesday september 26 2023 9 00 a m county administrative center 175 fulweiler avenue auburn ca 95603 bonnie gore district 1 jane christenson county executive officer shanti landon district 2 karin schwab county counsel jim holmes district 3 chair megan wood clerk of the board

board of supervisors meeting calendar for 2022 march - Feb 18 2023

board in session holiday budget hearings begin cancelled march july november board of supervisors meeting calendar for 2022 march december revised 11 1 22 january may september february june october april august december special meeting offsite meetings author millerju created date 11 2 2022 10 13 58 am

board of supervisors agenda placer county - Jun 22 2023

board of supervisors agenda tuesday november 8 2022 9 00 a m county administrative center 175 fulweiler avenue auburn ca 95603 bonnie gore district 1 jane christenson acting county executive officer robert weygandt district 2 karin schwab county counsel jim holmes district 3 vice chair megan wood clerk of the board

agenda for the regular meeting of the board of supervisors - Oct 14 2022

jul 23 2002 agenda for the regular meeting of the board of supervisors county of los angeles california tuesday february 7 2023 9 30 a m board hearing room 381b kenneth hahn hall of administration 500 west temple street los angeles california 90012 janice hahn chair fourth district hilda l

board of supervisors agenda placer county - May 21 2023

board of supervisors agenda tuesday august 23 2022 9 00 a m county administrative center 175 fulweiler avenue auburn ca 95603 bonnie gore district 1 jane christenson acting county executive officer robert weygandt district 2 karin schwab county counsel jim holmes district 3 vice chair megan wood clerk of the board

agenda for the regular meeting of the board of supervisors - May 09 2022

agenda for the regular meeting of the board of supervisors county of los angeles california agenda posted december 1 2022 meeting televised wednesday december 7 2022 at 11 00 p m on klcs assistive listening devices agenda in braille and or alternate formats are available upon request

board of supervisors butte county ca - Sep 13 2022

board of supervisors meetings begin at 9 am generally are held on the 2nd and 4th tuesday of the month due to holidays and other schedule conflicts the board may meet on alternate tuesdays view the board of supervisors 2023 regular meeting calendar pdf for meeting dates 25 county center drive suite 205 board of supervisors chambers