

**FACTORS ASSOCIATED FOR STOCK PRICE VOLATILITY IN  
CAPITAL MARKET – THE NEPALESE EVIDENCE**

**By**

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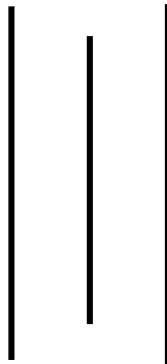
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# **RECOMMENDATION**

This is to certify that the thesis

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*has been prepared as approved by this Department in the prescribed format of the  
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## **DECLARATION**

I hereby declare that the work reported in this thesis entitled “**Factors Associated for Stock Price Volatility in Capital Market – The Nepalese Evidence**” submitted to Office of the Dean, Faculty of Management, Tribhuvan University, is my original work done in the form of partial fulfillment of the requirement for the degree of Master of Business Studies (MBS) under the supervision of **Asso. Prof. Ruchila Pandey** and **Pitri Raj Adhikari** of Shanker Dev Campus, T.U.

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## ABBREVIATIONS

a	:	Regression Constant
b	:	Regression Coefficient
BOK	:	Bank of Kathmandu Limited
BS	:	Bikram Sambat
BSE	:	Bombay Stock Exchange
CF	:	Correction Factor
CV	:	Coefficient of Variation
d.f.	:	Degree of Freedom
DJIA	:	Dow Jones Industrial Average
DPR	:	Dividend Payout Ratio
DPS	:	Dividend Per Share
D <sub>t</sub>	:	Dividend at time period t.
DY	:	Dividend Yield
EBL	:	Everest Bank Limited
EPS	:	Earning per Share
FTSE	:	Financial Times Security Exchange
GDP	:	Gross Domestic Product
GoN	:	Government of Nepal
HBL	:	Himalayan Bank Limited
i.e.	:	That is
LBL	:	Laxmi Bank Limited
MBS	:	Masters in Business Studies
MPS	:	Market Price per Share
MPS	:	Market Price of Share
MSB	:	Mean sum of Square between sample
MSE	:	Mean sum of Square within sample
MSS	:	Mean Sum of Square

n	:	No of sample observation
N	:	Total number of observation
na	:	Data not available
NABIL	:	Nabil Bank Limited
NEPSE	:	Nepal Stock Exchange
NPOI	:	Net Profit to Operating Income
NRB	:	Nepal Rastra Bank
NSCBS	:	Nepal Sun chadi babyashai Sangh
NWPS	:	Net Worth Per Share
P.E.	:	Probable Error
P/E Ratio	:	Price Earning Ratio
Pt	:	Market price per Share at time period t.
S&P 500	:	Standard and Poor 500
S.D.	:	Standard Deviation
SCBNL	:	Standard Chartered Bank Nepal Limited
SE	:	Standard Error
SEBON	:	Security Board of Nepal
SEC	:	Security Exchange Centre
SENSEX	:	Sensative Stock Exchange
SSE	:	Sum of square between error
SSE	:	Sanghai Stock Exchange
SST	:	Total Sum of Square
SSW	:	Sum of Square within sample
t	:	Year of observed
t-1	:	Year Preceding the observed Year
TU	:	Tribhuvan University
UK	:	United Kingdom
US	:	United States

