AN ANALYSIS OF STOCK PRICE VOLATILITY IN NEPALESE STOCK MARKET

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RECOMMENDATION

This is to certify that the Thesis

Submitted by:

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AN ANALYSIS OF STOCK PRICE VOLATILITY IN NEPALESE STOCK MARKET

has been prepared as approved by this Department in the prescribed format of the Faculty of Management. This thesis is forwarded for examination.

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VIVA- VOCE SHEET

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And found the thesis to be the original work of the student and written according to the prescribed format. We recommend the thesis to be accepted as partial fulfillment of the requirement for

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DECLARATION

I hereby declare that the work reported in this thesis entitled **"An Analysis of Stock Price Volatility in Nepalese Stock Market"** 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 Master Degree in Business Studies (MBS) under the supervision of **Prof. Dr. Kamal Das Manandhar** and **Kiran Thapa** of Shanker Dev Campus.

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ABBREVIATIONS

ACEDBL	=	Ace Development Bank Ltd.
AGM	=	Annual General Meeting
BOD	=	Board of Directors
BT	=	Blank Transfer
CHCL	=	Chilime Hydro Power Ltd.
CV	=	Coefficient of Variation
df	=	degree of freedom
DPS	=	Dividend Per Share
EMH	=	Efficient Market Hypothesis
EPS	=	Earnings Per Share
FFCCI	=	Federation of Nepalese Chambers of Commerce and Industries
HGI	=	Himalayan General Insurance Ltd.
ICAN	=	Institute of Chartered Accounts of Nepal
INGO	=	International Non Government Organization
ls	=	level of significance
MPS	=	Market Price of Share
NATS	=	NEPSE Automated Trading System
NEPSE	=	Nepal Stock Exchange
NGO	=	Non Government Organization
NIDC	=	Nepal Industrial Development Corporation
NRB	=	Nepal Rastra Bank
NWPS	=	Net Worth Per Share
NYSE	=	New York Stock Exchange
OTC	=	Over the Counter
PE	=	Probable Error
PFCL	=	People’s Finance Ltd.
r	=	Correlation Coefficient
r^2	=	Coefficient of Determination

SCB	=	Standard Chartered Bank Nepal Ltd.
SD	=	Standard Deviation
SEBO	=	Securities Board of Nepal
SEC	=	Securities Exchange Center
t-Cal	=	Calculated Value of Student’s T-Distribution
t-Tab	=	Tabulated Value of Student’s T-Distribution
UNL	=	Unilever Nepal Ltd.