

Macroeconomic Variables And The Dynamic Effect Of Public

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Sumit Kumar Maji, Arindam Laha, Debasish Sur, Dynamic Nexuses between Macroeconomic Variables and Sectoral Stock Indices: Reflection from Indian Manufacturing Industry, Management and Labour Studies, 10.1177/0258042X20922076, (0258042X2092207), (2020).

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND THE ...

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The signs of the long-term elasticity coefficients of the macroeconomic variables on stock prices generally support the hypothesized equilibrium relations. Our findings are robust to different combinations of macroeconomic variables in six-dimension systems and two subperiods.

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macroeconomic variables like the Index of Industrial Production, Money Supply, national income, Gross Domestic Product, interest rate, inflation, FDI, FII, trade openness, exchange rate and Whole Sale Price Index on stock market and found a significant impact of selected macroeconomic variables on the stock market.

DYNAMIC RELATIONS BETWEEN MACROECONOMIC VARIABLES AND ...

Macroeconomic Variables And The Dynamic Macroeconomic Variables and the Dynamic Effect of Public Expenditure: Long-term Trend Analysis in Nigeria 6 Vol. III, Issue 6 December 2013 government expenditure and economic growth, by proposing a new framework for New Zealand. The empirical results reveal that higher government expenditure

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Downloadable! The paper investigates the long-run relationship between government expenditures and a set of macroeconomic variables (GDP, consumer price index and unemployment) using annual data collected from CBN statistical bulletin for a period of 1989 to 2011. It particularly adopts Johansen multivariate cointegration for its estimation procedure and discovers that there is long-run ...

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Apart from the above studies on Islamic finance other studies pertaining to relationship between conventional index and macro-economic variables ... dynamic relationship between macroeconomic ...

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(PDF) Dynamic Relations between Macroeconomic Variables ...

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

Interest rates influence macroeconomics through several channels. For instance, a high interest rate can be associated with lower inflation, because people will buy more bonds and bank investments, and this will result in less monetary expansion. Exchange Rates. Exchange Rates play an important role in macroeconomics. All economy sectors that produce goods or services that can be exported or imported are heavily influenced by the exchange rate.

Macroeconomic Variables

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 tests and Johansen co-integration test.

The Dynamic Relationship Between Stock Market Returns and ...

They provide national accounts consistency and predict changes in the key macroeconomic variables: GDP, public expenditures (G), overall taxes (T), private consumption (C), savings and investment (I), balance of payments (exports, X, and imports, IM), and aggregated price level (p), which is used to predict the protein deficiency line (z).

Macroeconomic Variable - an overview | ScienceDirect Topics

A macroeconomic model is an analytical tool designed to describe the operation of the problems of economy of a country or a region. These models are usually designed to examine the comparative statics and dynamics of aggregate quantities such as the total amount of goods and services produced, total income earned, the level of employment of productive resources, and the level of prices. Macroeconomic models may be logical, mathematical, and/or computational; the different types of macroeconomic

Macroeconomic model - Wikipedia

This study investigates the long-term and short-term relationships between the US stock price index (S&P

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500) and six macroeconomic variables over the period 1975:1-1999:4.

Dynamic analysis between the US stock returns and the ...

macroeconomic drivers such as interest rates and economic growth. This cyclical nature of the residential real estate market has been a major topic of discussion over the years mainly because a large proportion of the average household's wealth is invested in property.

House price dynamics and their reaction to macroeconomic ...

This paper discusses the complicated evolution of macroeconomic system and its mechanism. It points out that the evolution of macroeconomic system is a nonlinear dynamic process in constant growth and oscillation that are either strengthening or weakening. This theoretical analysis agrees with the practical economic development.

Macroeconomic Dynamic Model and Economic Evolution ...

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. For this purpose, we adopt an autoregressive distributed lag (ARDL) approach to cointegration with quarterly data for 1989–2008.

On the Dynamic Relationship between U.S. Farm Income and ...

This study investigates the long-term and short-term relationships between the US stock price index (S&P 500) and six macroeconomic variables over the period 1975:1-1999:4. We observe that the stock prices negatively relate to the long-term interest rate, but positively relate to the money supply, industrial production, inflation, the exchange rate and the short-term interest rate.

Dynamic analysis between the US stock returns and the ...

Dynamic relation between macroeconomic variable, stock market returns and stock market development in Ghana. Richard Kofi Asravor. Corresponding Author. ... We found out that cointegration exist between the macroeconomic variables and stock market return and stock market development. The study revealed that log of the money supply, inflation ...

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