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Soggetti	Capital market Investment banking Securities Risk management Macroeconomics Capital Markets Investments and Securities Risk Management Macroeconomics/Monetary Economics//Financial Economics
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Nota di contenuto	Redesigning of the Clearance and Settlement Process in the Indian Capital markets -- Redesigning of Clearance and Settlement Process and its Impact on its Performance in the Indian Equity market -- Enabling Clearance and Settlement Process Redesign: A Study of the Indian Equity Market -- Forecasting Exchange Rate: A Time Series Analysis -- Antecedents of Clearance and Settlement Process Redesign: A Case of Indian Capital Markets -- Clearance and Settlement Process: The Path Travelled and the Way Forward -- Are there Calendar Anomalies in the Bourses of South Asia? -- Merger and Acquisitions in India – A Changing Scenario and its New Evaluation Paradigm -- Cost of Capital, Optimal Capital Structure and Value of Firm: An Empirical Study of Indian Companies -- An Appraisal of Capital Budgeting Decision Mechanism in Indian Corporates -- Foreign Direct Investment in the Changing Global Scenario and its Implications for Developing Countries -- The Cost of Capital, Capital Structure, Dividend Policy and Value of

Firm: Three Decades Later -- Relevance of Capital Asset Pricing Model in Indian Stock Market -- Non-Linearities and Garch Effects in the Emerging Stock Markets of South Asia -- Dependencies in Stock Markets of South Asia: India, Sri Lanka and Pakistan -- Application of CAPM in the Indian Stock Market: A Comprehensive Reassessment -- Arbitrage Pricing Theory and the Capital Asset Pricing Model- Evidence from the Indian Stock Market -- Testing of Stock Price Behaviour in Indian Markets: An Application of Variance Ratio Test and ARIMA Modeling -- The Capital Asset Pricing Model: An Empirical Testing in Indian Context -- Empirical Testing of Indian Stock Market: A Study of Non-Specified Shares -- Empirical Tests of the Efficiency of Indian Stock Market -- Indian Stock Market Efficiency, Risk-Return Preference and Investment Strategy: An Analysis from Investors Perspective -- Distribution of Risk and Return: A Test of Normality in Indian Stock Market -- Empirical Analysis of Conditional Heteroskedasticity in Time Series of Stock Returns and Asymmetric Effect on Volatility -- Asymmetric Volatility and Cross Correlations in Stock Returns under Risk and Uncertainty -- Assessment of Risk and Return: An Indian Experience -- Portfolio Performance in Relation to Risk and Return, and Effect of Diversification: A Test of Market Efficiency -- Portfolio Performance in Relation to Price Earning Ratio: A test of Efficiency under Different Economic Conditions -- Risk-Return Relationship and Effect of Diversification on Non-Market Risk: Application of Market Index Model in Indian Stock Market -- Mean-Variance Approach in Portfolio Selection: A Test of Optimization Under Different Economic Conditions.

Sommario/riassunto

This book discusses capital markets and investment decision-making, focusing on the globalisation of the world economy. It presents empirically tested results from Indian and Southwest Asian stock markets and offers valuable insights into the working of Indian capital markets. The book is divided into four parts: the first part examines capital-market operations, particularly clearance and settlement processes, and stock market operations. The second part then addresses the functioning of global markets and investment decisions; more specifically it explores calendar anomalies, dependencies, overreaction effect, causality effect and stock returns volatility in South Asia, U.S. and global stock markets as a whole. Part three covers issues relating to capital structure, values of firm and investment strategies. Lastly, part four discusses emerging issues in finance like behavioral finance, Islamic finance, and international financial reporting standards. The book fills the gap in the existing finance literature and helps fund managers and individual investors make more accurate investment decisions.
