

# Dhaka Stock

**A.Sabur Mollah**

*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.

*Stock Market Price Prediction using Machine Learning Techniques* Mahfuz Islam Khan Javed, 2024-02-16 Predicting stock market prices is a challenging task in the financial sector, where the Efficient Market Hypothesis (EMH) posits the impossibility of accurate prediction due to the inherent uncertainty and complexity of stock price behaviour. However, introducing Machine Learning algorithms has shown the feasibility of stock market price forecasting. This study employs advanced Machine Learning models that can predict stock price movements with the right level of accuracy if the correct parameter tuning and appropriate predictor models are developed. In this research work, the LSTM model, which is a

type of Recurrent Neural Network (RNN), time series forecasting Facebook Prophet algorithm and Random Forest Regressor model have been implemented on 10 Dhaka Stock Market (DSEbd) listed companies and six international giants for predicting the stock and forecasting the future price. The dataset of domestic companies is extracted from the graphical representation of the DSEbd website, and the international companies' dataset is imported from Yahoo Finance. In this experiment, Facebook Prophet demonstrates a long period of forecasting with reasonable accuracy, capturing daily, weekly, and yearly seasonality, including holiday effects for market trend analysis. Remarkably, the LSTM model exhibits significant accuracy, yielding the best results with evaluation metrics, including RMSE (0.35), MAPE (0.50%), and MAE (0.30). The experimental results underscore the efficiency of LSTM for future stock forecasting, observed over 15 days of upcoming market prices. A comparison of the results shows that the LSTM model efficiently forecasts the next day's closing price.

**Monetary Policy Transmission and Financial Stability in a LIC** Mr.Sohrab Rafiq,2015-11-09 This paper explores how monetary policy affects the real economy and its efficacy in promoting financial stability in a large low income country. This paper shows that monetary policy modestly impacts real economic activity and inflation via the bank lending and financial accelerator channels. Second, money market and treasury rates signal changes in the policy stance, while altering banks' intermediation cost curves due to shifting risk premia. At the same time, evidence points to monetary policy inducing an overshooting in asset prices. These findings suggest that financial stability could be undermined if the calibration of monetary policy is based solely on output and inflation without accounting for the stage of the financial cycle. Finally, the paper discusses policy measures that would enhance the transmission of monetary policy and promote financial stability in Bangladesh.

## **Dividend Policy and Behaviour, and Security Price Reaction to the Announcement of Dividends in an**

**Emergency Market** A.Sabur Mollah,2001 The harder we look at the dividend picture, the more it seems like a puzzle, with pieces that just don't fit together (Black 1976, p. 5). A number of researchers provide insights, theoretical as well as empirical, into the dividend policy puzzle. However, the issue as to why firms pay dividends is as yet unresolved. Several rationales for the corporate dividend policy propose in the literature, but there is no unanimity among researchers. Everyone, however, agrees that the issue is important, as dividend payment is one of the most commonly observed phenomenon in corporations worldwide. Several studies have been conducted on dividend policy and behaviour, and security price reaction to the announcement of dividends but a very few studies have been conducted on emerging markets, therefore, a quite lot of issues of the emerging markets are still unresolved. Therefore, the existing published evidence is of limited relevance in identifying the appropriate dividend policy and behaviour, and security price reaction to the announcement of dividends in an emerging market. The objectives of this thesis are threefold: firstly, to identify the determinants of dividend policy, secondly, to investigate the dividend behaviour, and thirdly, to identify the security price reaction to the announcement of dividends in an emerging market. The empirical results identify leverage, size, insider ownership, and collateralizable assets as the major determinants of dividend policy. However, the empirical results document that dividend decision is primarily governed by cash flow for measuring the capacity of the companies to pay dividends and dividends paid in the previous years, i. e., lagged dividends. The empirical results also identify Britain's (1966) partial adjusted model as the best-fit dividend behavioural model. Furthermore, as insiders trade in the market, so, information used to be adjusted with the share prices before announcement and consequently

dividend announcement does not carry any new information to the market. Therefore, the empirical results document no significant impact of dividend announcements on the security prices of an emerging market. Finally, the empirical results identify that the emerging markets are inefficient.

### **Advances in Information and Communication**

**Technology** Masato Akagi,Thanh-Thuy Nguyen,Duc-Thai Vu,Trung-Nghia Phung,Van-Nam Huynh,2016-12-07 This book features papers presented at the International Conference on Advances in Information and Communication Technology (ICTA 2016), which was held in Thai Nguyen city, Vietnam, from December 1 to 13, 2016. The conference was jointly organized by Thai Nguyen University of Information and Communication Technology (ICTU), the Institute of Information Technology - Vietnam Academy of Science and Technology (IoIT), Feng Chia University, Taiwan (FCU), the Japan Advanced Institute of Science and Technology (JAIST) and the National Chung Cheng University, Taiwan (CCU) with the aim of bringing together researchers, academics, practitioners and students to not only share research results and practical applications but also to foster collaboration in information and communication technology research and education. The book includes the 66 best peer-reviewed papers, selected from the 150 submissions received.

Emerging Technologies in Computing Mahdi H. Miraz,Peter S. Excell,Andrew Ware,Safeeullah Soomro,Maaruf Ali,2020-09-28 This book constitutes the refereed conference proceedings of the Third International Conference on Emerging Technologies in Computing, iCEtiC 2020, held in London, UK, in August 2020. Due to VOVID-19 pandemic the conference was held virtually.The 25 revised full papers were reviewed and selected from 65 submissions and are organized in topical sections covering blockchain and cloud computing; security, wireless sensor networks and IoT; AI, big data and data analytics; emerging technologies in engineering, education and sustainable

development.

**Capital Markets and Institutions in Bangladesh** M. Farid Ahmed, 2019-01-15 First published in 1997, this volume examines the implications of Japanese corporate practices post-World War II for the experiences of capital markets in modern developing economies based on theoretical and empirical analyses of Bangladeshi and Japanese markets. It aims to explore sensible approach, rather than panacea solutions, to issues of making a conducive environment for rapid growth. Japanese capital markets have evolved continuously since the war and M. Farid Ahmed suggests that traditional practices have been adapted to a much more complex reality. Ahmed executes this study through consideration of issues including the private sector, government policy, corporate financing, stock prices and capital market theory.

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**Bangladesh Financial Sector** Syed Ali-Mumtaz H. Shah, 2015-01-01 The finance sector in Bangladesh remains at an early stage of development. It needs to be strengthened and invigorated so it can fulfill its dual role of reducing poverty and promoting economic growth. This book presents a comprehensive

analysis of the finance sector in Bangladesh and pinpoints areas of weakness in its subsectors.

Asia's Stock Markets from the Ground Up Herald van der Linde, 2021-10-15 A summary of how stock markets work for those looking to invest. This book is a practical guide to Asia's stock markets for a general audience. It is for people who do not know much about financial markets but, for whatever reason, would like to learn more. They could be seasoned expatriate pilots, academics and other professionals, newcomers in the region as well as students or young men and women about to start in the finance industry. The idea is to cut through the alphabet soup of industry jargon to provide a clear understanding of how these markets work, how they differ from each other in size and depth, what unique features each stock market has and what drives all the different sectors in these markets – consumers, the internet, banks and technology. The book includes helpful history lessons and personal anecdotes drawn from the author's 30 years in the world of Asian investments.

*Foreign Direct Investments: Concepts, Methodologies, Tools, and Applications* Management Association, Information Resources, 2020-02-07 Globalization, accelerated by information technologies, has increased the speed of business transactions and has reduced the distances between international businesses. This growth has transformed the realm of foreign investment in countries around the world, calling for a methodological approach to planning feasible capital investment proposals in general and foreign direct investment projects. *Foreign Direct Investments: Concepts, Methodologies, Tools, and Applications* is a vital reference source that explores the importance of global stocks to economic structures and explores the effects that these holdings have on the financial status of nations. It also provides a systems approach to investment projects in a globalized and open society. Highlighting a range of topics such as foreign direct investors, risk analysis, and sourcing strategies, this multi-volume book is

ideally designed for business managers, executives, international companies, entrepreneurs, researchers, academicians, graduate students, policymakers, investors, and project managers.

*Asia Small and Medium-sized Enterprise (SME) Finance Monitor 2013* Asian Development Bank, 2014-04-01 The Asia Small and Medium-sized Enterprise (SME) Finance Monitor 2013 is the knowledge sharing product on SMEs in Asia and the Pacific, specially focusing on SME access to finance. The Monitor reviews various country aspects of SME finance covering the banking sector, nonbank sector, and capital markets. It is expected to support evidence-based policy making and regulations on SME finance in the region.

The 9th International Conference on Computing and Information Technology (IC2IT2013) Phayung Meesad, Herwig Unger, Sirapat Boonkrong, 2013-03-26 This volume contains the papers of the 9th International Conference on Computing and Information Technology (IC2IT 2013) held at King Mongkut's University of Technology North Bangkok (KMUTNB), Bangkok, Thailand, on May 9th-10th, 2013. Traditionally, the conference is organized in conjunction with the National Conference on Computing and Information Technology, one of the leading Thai national events in the area of Computer Science and Engineering. The conference as well as this volume is structured into 3 main tracks on Data Networks/Communication, Data Mining/Machine Learning, and Human Interfaces/Image processing.

**Stock Market Liberalisations in the South Asian Region** Fazal Husain, 2006

**Overlaps of Private Sector with Public Sector Around the Globe**, 2015-07-06 Contributions assess the benefits to local banks around the Bakken Formation, the effect of corporate governance on valuation in India, and the undermining of real estate investment because of regulatory uncertainties. We also have studies of dividend policy and systemic risk in emerging markets, plus improvements in quantitative methods.



**Financial Market Regulations and Legal Challenges in South Asia** Kashyap, Amit K.,2016-03-17 South Asia has experienced a long period of robust economic growth. While many regulatory policies have helped usher in this prosperous growth, some markets have plateaued due to hardships such as the decline in foreign remittance and international credit lines, and a contraction of exports. To continue to grow, the nations in this region must begin to integrate into the globalized world economy. *Financial Market Regulations and Legal Challenges in South Asia* addresses the difficulties and challenges of the regulatory environment in South Asia. This research-based publication outlines the apparent issues and resolutions as these developing nations transition into global economic players. This book is an excellent resource for policy makers, researchers and students in the financial field, government officials, bankers, and financial market regulators.

Privatization In Bangladesh Clare E Humphrey,2019-06-04 Bangladesh, the world's poorest large country, has privatized more state-owned industries than any other developing nation. This policy-orientated study traces Bangladesh's economic fortunes in its British, Pakistani and independent periods. Around the theme of a traditional society coping with modernization, the study analyzes in depth the effects

*The International Guide to Securities Market Indices* Henry Shilling,2017-11-30 Originally published in 1996, *The International Guide to Securities Market Indices* provides a comprehensive overview of the securities market indices and offers assistance to professionals as well as individual investors in the selection of an appropriate securities market index, on a worldwide basis. The Guide's identifies and catalogues available performance indicators along with their publishers and describes their relevant characteristics and a perspective on their historical price and total return performance. It also contains descriptive profiles along with historical performance data on 400 of the

world's leading global, regional and local securities market indices and sub-indices covering 10 asset classes.

Trends in Emerging Markets Finance, Institutions and Money  
Duc Khuong Nguyen ,Stéphane Goutte,2020-12-02 Since the waves of financial liberalization in the 1980s, emerging market economies have been accessible to foreign investors. Altogether, they contributed up to 43.8% of the global GDP in 2018, and many of them, such as China, India, Bangladesh, Philippines, Myanmar and Vietnam from 2010 to 2019, are among the fastest-growing economies in the world. Given the high economic growth, the assets issued by companies in emerging markets are viewed as a new set of investment opportunities for global investors and fund managers who seek to improve the risk-adjusted performance of their portfolios. In addition to their risky profile due to the lack of transparency as well as stable and matured institutions, their recent development path faces a number of challenges arising not only from the slow pace of economic reforms but also from their increased integration with the world. Geopolitical risks, the US-China trade wars, and rising policy uncertainty around the world are expected to reduce their growth potential and performance. This Special Issue dedicates special attention to the current dynamics of emerging financial markets, as well as their perspectives of development as a key driver for sustainable firms and economies. Accordingly, the focus is particularly placed on market integration and interdependence, valuations and risk management practices, and the financing means for inclusive growth.

*Routledge Library Editions: Financial Markets*  
Various,2021-07-09 The volumes in this set, originally published between 1970 and 1996, draw together research by leading academics in the area of economic and financial markets, and provide a rigorous examination of related key issues. The volumes examine the stock exchange, capital cities as financial centres, international capital, the financial system, bond duration, security

market indices and artificial intelligence applications on Wall Street, whilst also exploring the general principles and practices of financial markets in various countries. This set will be of particular interest to students of economics and finance respectively.

## The Enigmatic Realm of **Dhaka Stock**: Unleashing the Language is Inner Magic

In a fast-paced digital era where connections and knowledge intertwine, the enigmatic realm of language reveals its inherent magic. Its capacity to stir emotions, ignite contemplation, and catalyze profound transformations is nothing lacking extraordinary. Within the captivating pages of **Dhaka Stock** a literary masterpiece penned by a renowned author, readers set about a transformative journey, unlocking the secrets and untapped potential embedded within each word. In this evaluation, we shall explore the book's core themes, assess its distinct writing style, and delve into its lasting impact on the hearts and minds of people who partake in its reading experience.

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