

BIBLIOGRAPHY

- Blume, Marshall E.(1975), "Betas and Their Regression Tendencies", *The Journal of Finance*, Vol.30, No. 2, June.
- Dawson, Steven M.(1984), "Historical Betas and Investor Returns on the Stock Exchange of Singapore", *Securities Industry Review*, Vol. 10, No. 1, pp.35-40, April
- Jensen, Michael C.(1972), "Capital Market: Theory and Evidence", *Bell Journal of Economics and Management Science*, pp 357-398.
- Kok, Kim Lian(1990), KLSE Beta Book, Kuala Lumpur Stock Exchange(In co-operation with Research/Publication Department, Kuala Lumpur Stock Exchange).
- Kok, Kim Lian(1992), "Stability and Predictability of Betas of Malaysian Securities", *Securities Industry Review*, Vol.18, No.1, April
- Kok, Kim Lian and Goh Kim Leng(1992), "Risk and Predictability of Return in Malaysian Securities", *Securities Industry Review*, Vol. 8, No.2, October .
- Levy, Robert A.(1971), "On the Short-term Stationarity of Beta Coefficients", *Financial Analysts Journal*, January-February.
- Lim, Chin Fong, 'Demographic and lifestyle profiles of individual investors in the KLSE', University of Malaya, 1992.
- Lintner, John(1965), "Security Prices, Risk and Maximum Gains from Diversification", *Journal of Finance*, Vol. 20, No. 4, December .
- Markowitz, Harry(1952), "Portfolio Selection ", *Journal of Finance*, Vol. 7, No. 1, March .
- Modigliani, Franco and Pogue, Gerald A.(1974), "An Introduction to Risk and Return", *Financial Analyst Journal*, March-April, pp68-80, May-June, pp69-86.
- Sharpe, William F.(1964), "Capital Asset Prices: A Theory of Market Equilibrium Under Conditions of Risk", *Journal of Finance*, Vol. 19, No. 3, September .
- Sharpe, William F. and Cooper G.(1972), "Risk-Return Classes of New York Stock Exchange Common Stocks, 1931-1967", *Financial Analyst's Journal*, March-April, pp. 46-54.

Ta,Huu Phuong and Wan,Tong Weng(1986),”Stability and Predictability of Betas”, *Securities Industry Review*, Vol.12.

Tang Wee Loke(1974), “The Beta Coefficient”, *Singapore Stock Exchange Journal*,” June and September

Tobin James(1958),”Liquidity Preference as Behaviour Towards Risk”, *Review of Economic Studies*, Vol. 25 .