

## BIBLIOGRAPHY

Chris Stivers and Licheng Sun (2002), "Stock Market Uncertainty and Bond Returns: Evidence of Flight-To-Quality?", University of Georgia; "Stock Market Uncertainty And The Relationship Between Stock And Bond Returns", working paper series, Federal Reserve Bank of Atlanta, March 2002

Sandeep Patel and Asani Sarkar (1998), "Stock Market Crisis In Developed And Emerging Markets", JEL Classification numbers:G11, G14, G15, April 1998 Version

David G. Booth (1994), "Asset Allocation And Diversification Returns", Dimensional Fund Advisors

Jean Loo (2001), "Asset Allocation, Time Diversification, And Portfolio Rebalance", California State University, Los Angeles, [www.iba-wba.org/Jean%20Loo.htm](http://www.iba-wba.org/Jean%20Loo.htm)

MOSERS" Investment Staff (2001), "Asset Allocation", Value Added Newsletter, Volume 3 issue 3, January 2001

RK Advisors, Kovack Securities Inc., "What Is Asset Allocation And Why Is It Important?", Assetmih Article

Frank L Vannerson & Timothy J. Rudderow (2000), "Effective Asset Allocation, A Comparison Of Returns And Volatility", Special Report, Futures Investment Series No 1, Mount Lucas Management Corp.

S.P.Kothari & Jay Shanken (2000), "Asset Allocation With Conventional And Indexed Bonds", Sloan School Of Management, Massachusetts Institute Of Technology

Richard B. Harper (2003), "Asset Allocation, Decoupling And The Opportunity Cost Of Cash", Journal Of Portfolio Management, Summer 2003 edition,

Tro Kortian And James O'Regan (1996), "Australia Financial Market Volatility: An Exploration Of Cross-Country And Cross-Market Linkages, Research Discussion Paper 9609, Reserve Bank Of Australia

G.William Schwert (1990), "Stock Market Volatility", Financial Analysis Journal, May-June 1990

RAM Bond Newsletter, June 2001 – September 2001

Norashikin Abdul Hamid (2000), *Guide To The Malaysian Bond market*. Rating Agency Malaysia

Frank K Reily, David J Wright, Kam C. Chan (2000) with the title of "Bond Market Volatility Compared To Stock Market Volatility", Journal of Portfolio Management fall 2000 v27ilp82