To those who support me, believe in me, and love me, I dedicate this work, it represents the culmination of a long journey



## **GLOSSARY OF ABREVIATIONS**

Capital Asset Pricing Model CAPM

Capital International Perspective CIP

Composite Index CI

Consumer Price Index CPI

Dickey-Fuller Test DF Test

Dow Jones Industrial Average DJIA

Error Correction Mechanisms ECM

Gross Domestic Product GDP

Kuala Lumpur Stock Exchange KLSE

Ordinary Least Square OLS

Producer Price Index PPI

Security Council SC

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