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## LIST OF ABBREVIATIONS

1	ADF	Augmented Dicker-Fuller Technique
2	APARCH	Asymmetric Power ARCH
3	ARCH	Autoregressive Conditional Heteroskedasticity
4	CIC	Capital Issues Committee
5	DJIA	Dow Jones Industrial Index
6	DSE	Dhaka Stock Exchange
7	EGARCH	Exponential Generalised
8	EWMA	Exponentially Weighted Moving Average
9	FBMKLCI	The FTSE Bursa Malaysia Composite Index
10	FTSE-100	Financial Times Share Index of 100 largest firms listed on the London Stock Exchange
11	GARCH	Generalised ARCH
12	GARCH-M	GARCH in mean model
13	GED	Generalised Error Distribution
14	GJR	Glosten, Jagannathan and Runkle GARCH
15	IFC	International Finance Corporation
16	JSX	Jakarta Stock Index
17	KLCI	Kuala Lumpur Composite Index
18	KLCON	Bursa Malaysia Construction Sector
19	KLCSU	Bursa Malaysia Consumer Sector
20	KLEMAS	Bursa Malaysia EMAS benchmark index
21	KLFIN	Bursa Malaysia Finance Sector
22	KLIC	Kullback-leibler Information Criterion
23	KLIND	Bursa Malaysia Industrial Sector
24	KLPLN	Bursa Malaysia Plantation Sector
25	KLPRO	Bursa Malaysia Industrial Production Sector
26	KLPRP	Bursa Malaysia Property Sector
27	KLSE	Kuala Lumpur Stock Exchange
28	KLSE	Bursa Malaysia Services Sector

29	KLTEC	Bursa Malaysia Technology Sector
30	KLTIN	Bursa Malaysia Mining Sector
31	LBQ test	Ljung-Box-Pierce-Q Test
32	LMSC	Lagrange Multiplier Serial Correlation
33	MA	Moving Average
34	NAGARCH	Nonlinear GARCH
35	NIX	Nikkei 225 Index (Japan)
36	OECD Countries	Organisation for Economic Co-operation and Development Countries
37	OMX	Nordic Derivatives Market (Sweden)
38	PSE	Philippines Stock Exchange
39	RATS Program	Regression Analysis of Time Series Program
40	RW	Random Walk
41	S&P	Standard & Poor
42	SES	Stock Exchange of Singapore
43	SET	Stock Exchange of Thailand
44	SEX	Singapore Stock Exchange
45	SPSE	South Pacific Stock Exchange (Fiji)
46	SSE	Suva Stock Exchange (Fiji)
47	SW-ARCH	Switching ARCH
48	TARCH	Threshold ARCH
49	TGARCH	Threshold GARCH
50	UMGSB	University of Malaya Graduate School of Business
51	VaR-GARCH	Value at Risk GARCH