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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 | KLSER | 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 |