

LIST OF ABBREVIATIONS

ADF	-	Augmented Dickey-Fuller
Automobile	-	Automobile Industry
BETA	-	Beta
BSE	-	Bombay Stock Exchange
BV	-	Book value
CAGR	-	Compounded Annual Growth Rate
Clop	-	Closing Price
CR	-	Current ratio
D/E	-	Debt equity ratio
Dr. Reddy	-	Dr. Reddy's Laboratories Ltd.
DVD	-	Digital Versatile Disc
DY	-	Dividend yield
ECT	-	Error correction term
ECTC	-	Employee cost to total cost
EES	-	Export earning as percentage of sales
EGARCH	-	Exponential Generalised Autoregressive Conditional Heteroscedasticity
EPS	-	Earnings per share
ER	-	Exchange rate
F.Y.	-	Financial Year
FATS	-	Fixed assets to total sales
FER	-	Foreign exchange reserve
GAIL	-	Gail (India) Ltd.
GARCH	-	Generalised Autoregressive Conditional Heteroscedasticity
GARCH-M	-	Generalised Autoregressive Conditional Heteroscedasticity in mean
GDP	-	Gross Domestic Product
GNP	-	Gross National Product
GOLD	-	Gold price
Healthcare	-	Healthcare Industry

Hindalco	-	Hindalco Industries Ltd.
IIP	-	Industrial production index
Infosys	-	Infosys Ltd.
IT	-	Information Technology Industry
MACD	-	Moving Average Convergence and Divergence
Mahindra & Mahindra	-	Mahindra & Mahindra Ltd.
MC	-	Market capitalisation
Metal	-	Metal, Metal Products & Mining Industry
MS	-	Money supply
NSE	-	National Stock Exchange
Oil & Gas	-	Oil and Gas Industry
ONGC	-	Oil and Natural Gas Corporation Ltd.
P/B	-	Price to book value ratio
P/E	-	Price earning ratio
PP	-	Phillips-Perron
RET	-	Stock returns
RONW	-	Return on net worth
RSI	-	Relative Strength Index
SEBI	-	Security Exchange Board of India
SunPharma	-	Sun Pharmaceutical Industries Ltd.
SX	-	Sensex
Tata Motors	-	Tata Motors Ltd.
Tata Steel	-	Tata Steel Ltd.
TGARCH	-	Threshold Generalised Autoregressive Conditional Heteroscedasticity
VaR	-	Vector Auto Regressive
VECM	-	Vector error correction model
Wipro	-	Wipro Ltd.
WPI	-	Wholesale price index for inflation