UNIVERSITITEKNOLOGIMARA

STOCK PRICE VOLATILITY OF TECHNOLOGY SECTOR IN MALAYSIA

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AUTHOR'S DECLARATION

I declare that the work in this final year project paper was carried out in accordance with their regulations of University Technology MARA. It is original and is the results of my own work, unless otherwise indicated or acknowledged as referenced work. This thesis has not been submitted to any other academic institution or non-academic institution for any degree or qualification.

I, hereby, acknowledge that I have been supplied with the Academic Rules and Regulations for Undergraduate, University Technology MARA, regulating the conduct of my study and research.

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ABSTRACT

This research paper is conducted to study the effect of, the Bursa Malaysia technology index caused by the changes of interest rate, gross domestic product, inflation rate and exchange rate. In the background of the study, this research paper will discuss about the relationship dependent variable and independent variables of the research. A total of 5 variables is selected to conduct this research, namely Technology stock price using Bursa Malaysia technology index, foreign direct investment, gross domestic product, exchange rate and inflation rate. The data use for the variables chosen is on a quarterly basis for the year 2000 to 2017.

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