

THE LINKAGES BETWEEN WEATHER AND THE STOCK MARKET PERFORMANCE

FILIYVIA FREDDIE LUJI 2012223624

BACHELOR OF BUSINESS ADMINISTRATION
WITH HONOURS (FINANCE)
FACULTY OF BUSINESS ADMINISTRATION
UNIVERSITI TEKNOLOGI MARA
SABAH

JUNE 2015

ACKNOWLEDGEMENT

I would like to express my utmost gratitude to Mr Mohd Shamlie Salisi as my Advisor in UiTM Sabah who has individually given his guidance in my thesis.

Also, I would like to express my appreciation to all lecturers, friends from the Faculty of Business Administration, Uitm Sabah and my family for their support and guidance in assisting me in my thesis.

TABLE OF CONTENTS

		Page
Title		
Declaration		
Letter of Submission		iii
Acknowledgment		
Table of Contents		
Abstract		
List of Tables		
List of Abbreviation		
СНАР	TER ONE: INTRODUCTION	
1.0	Background of study	1-2
1.1	Problem Statement	2
1.2	Research Objective	3
1.3	Research Question	3
1.4	Scope and Limitations of Study	4
1.5	Significant of Study	4

CHAPTER TWO: LITERATURE REVIEW

2.0	Introduction	5
2.1	Theory and specifications	5
2.2	Literature review	6
2.3	Theoretical Framework	7
СНА	PTER THREE: Data and Methodology	
3.0 Introduction		8
3.1 Data collection		8
3.2 Data Analysis		
3.3 Empirical Model		
	3.3.1 Descriptive statistics	10
	3.3.2 Unit root test	10
	3.3.3 Single regression	10- 11
	3.3.4 Multiple regression	11-12
	3.3.5 Multicollinearity	12
3.4 Hypothesis		13

ABSTRACT

This study basically investigates the linkages between stock market performance and the weather variable such as sunny, cloudy and raining. These findings will show that weather effect really exist in stock market. This study will provides useful outcomes to all people especially to investor to know the investment activity.