THE IMPACT OF OIL PRICE SHOCK TOWARD MALAYSIA STOCK MARKET

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ABSTRACT

Oil price shock become an issue for the global economy and it is became a great concern for the investor since it is crucial if the oil price shock become an influence to the stock market return. In order for investor to investing in the market they need to make focecast to avoid any threat that may come in the future to reduce the loss and to gain the maximum revenue they can get. Because of that it is become a question whether the oil price shock really give an impact toward the stock market on Malaysia and if the oil price shock really give an impact toward stock market does it have any other factor on marcoeconomic indicator such as inflation and interest rates contribute to the effect. Because of that this study will identify the relationship between the oil price shock and stock market on Malaysia in general and the relationship between the marcoeconomic indicator that is inflation and interest rate toward stock market.

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