

**THE EFFECTS OF FIFA WORLD CUP ON THE MALAYSIAN
STOCK MARKET**

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Abstract

FIFA World Cup is one of favorite sport in Malaysia and whether this can influence investor's performance affected by football sentiment. This paper tends to examine the behavioral of finance.

This paper conducts non-parametric test, therefore Holt winters, Kruskal-wallis. The timeline of this paper is from 2014 to 1994 and include 6 matches of FIFA World Cup. The findings also showed that there is effect of football sentiment which creates seasonality in stock market.

Keywords: behavioral of finance, FIFA World Cup effect, non parametric test

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