



**TWEET & TRADE:
ANALYSING STOCK RETURN MOVEMENT USING TWITTER SENTIMENT**

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TABLE OF CONTENTS

TITLE PAGE	i
DECLARATION OF ORIGINAL WORK	ii
LETTER OF SUBMISSION	iii
ACKNOWLEDGEMENT	iv
TABLE OF CONTENTS	v
LIST OF FIGURE	x
LIST OF TABLES	xi
ABBREVIATIONS	xii
ABSTRACT	xiii
CHAPTER 1: INTRODUCTION	
1.1 Background of study	1
1.2 Problem statement	4
1.3 Scope of study	7
1.4 Research Objective	8
1.5 Limitation of study	9
1.6 Significance of the study	11
1.7 Organization of the Study	12
1.8 Summary	13

CHAPTER 2: LITERATURE REVIEW

2.1 Introduction	15
2.2 Theory Associated with this Study	16
2.3 Previous Related Study	19

CHAPTER 3: RESEARCH METHODOLOGY

3.1 Introduction	23
3.2 Data Description	24
3.3 Data Collection	25
3.4 Research Design	27
3.5 Research Sampling	27
3.6 Research Hypothesis	29
3.7 Data Measurement	30
3.8 Theoretical Framework	33
3.9 Empirical Analysis Framework	34
3.10 Data Software	35
3.11 Estimation Procedure	36
3.12 Procedure of Panel Data	37
3.13 Chapter Summary	39

ABSTRACT

This research is to study the relationship between Twitter sentiment and stock return movement which consist of several selected listed companies from the KLCI stock exchange. The Twitter sentiment is to measure how the emotion of the tweet post in the internet can influence investor to make decision to do trading and the hashtag (#) symbol which can link the post to the other web. The link used in the post can make the information to spread faster than the other tools available. User of Twitter can re-tweet the post to any other blog or other social media application such as Facebook, yahoo, Instagram and so on. There is a publicly available tool that being provide by the Google Finance where it provide data of the search volume index. At the same time Trading volume and book value also involve in the measurement to indicate whether there have the correlation behavior towards the stock return. This research are taking 5 different commercial bank searched between the years of 2010 until 2015. Therefore, from the data collected the research will used it and examine using the Panel Data.