



**A STUDY ON THE RELATIONSHIP BETWEEN INFLATION RATE, EXCHANGE
RATE, INTEREST RATE AND GOLD PRICE TOWARDS MALAYSIAN STOCK
MARKET PERFORMANCE**

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Table of content

List of content	Pages
Title page	
Declaration of Original Work	i
Letter of Submission	ii
Acknowledgement	iii
Table of Contents	iv-vii
List of Tables	ix
List of Figures	vii
Abstract	x
 CHAPTER 1-INTRODUCTION	
1.0 Introduction	1
1.1 Background of study	1-8
1.2 Problem statement	9-20
1.3 Research Objective	21
1.4 Research Question	21
1.5 Significant of Study	22
1.6 Scope of Study	22
1.7 Limitation of Study	23-24
1.8 Definition of Term	24-26
1.9 Conclusion	26

CHAPTER 2-LITERATURE REVIEW

2.0 Introduction	27
2.1 Literature Review	28
2.1.1 Stock Index	28-29
2.1.2 Interest rate	30-32
2.1.3 Exchange rate	32-34
2.1.4 Inflation rate	34-36
2.1.5 Gold price	37-39
2.2 Theoretical Framework	39-40
2.3 Conclusion	41

CHAPTER 3-RESEARCH METHODOLOGY

3.0 Introduction	42
3.1 Sources of Data	42
3.2 Model Specification	43-44
3.2.1 Simple Linear Regression	45-47
3.2.2 Multiple Linear Regressions	48-49
3.2.3 Coefficient of Determination (R^2)	50
3.3 Method of Data Analysis	50
3.3.1 Descriptive Statistic Test	51
3.3.2 Normality Test	51
3.3.3 Unit Root Test	52-53

ABSTRACT

The aim of this study is to investigate the relationship between interest rate, inflation rate, exchange rate, and gold price towards Malaysian stock market performance. The study used Simple Linear Regression and Multiple Linear Regression in order to find the relationship interest rate, inflation rate, exchange rate, and gold price towards Malaysian stock market performance. The data of variable is collected in quarterly from January 2000 until December 2015. From the result, it reveals that interest rate and inflation rate have a significant positive relationship towards Malaysian stock market performance. Meanwhile, changes exchange rate and gold price have no significant relationship on the changes of Malaysian stock market performances. These results further our understanding of the relationship between the interest rate, inflation rate, exchange rate, and gold price towards Malaysian stock market performance and should be useful for regulator, investor and speculator.