THE DETERMINANTS OF BURSA MALAYSIA MARKET PRICE

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ABSTRACT

There are too many variable that can affect the stock price in the market. The most popular determinants of stock price that researcher always use is the Price earnings ratio (PER), Earnings per share (EPS) and Dividend per share (DPS) and the findings that have been gathered are difference from each other. So this lead to the uncertainty for that past study related. A regression model along with some diagnostic testing was applied using STATA, the current study results show that by using panel data analysis and a sample of 100 companies taken from Bursa Malaysia for the period of 2010-2013 it indicates that there are significant positive relationships between the stock price and its determinants consist of PER, EPS and DPS.

Keywords: *Determinants of stock Price, Price earnings ratio, Dividend per share, Earnings per share, Bursa Malaysia, panel data analysis*