DETERMINANTS OF GOLD PRICE IN SOUTH EAST ASIAN COUNTRIES

(1989– 2018)

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Abstract

This study is carried out to examine the determinants of gold price in South East Asian Countries. There are five selected countries namely Malaysia, India, China, Vietnam and Thailand. The duration for this study is from 1989 to 2018 and the data is extracted from Data Stream software. Panel Regression Random Effect Model are carried out to investigate the finding from the data. In the findings, three independent variable which are inflation rate (INF) , interest rate (INT) and stock price (SP) shown that they are statistically significant to to gold price (GLD). However, the other independent variable which are exchange rate (EXC) are insignificant towards gold price.

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