

THE IMPACT OF DIVIDEND POLICY ON SHARE PRICE VOLATILITY%0A

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the impact of dividend policy on the share price volatility: Malaysian Construction and Material Companies. Zuriawati Zakaria , Jorah Muhammad and Abdul Hadi Zulkifli 3

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Abstract. The purpose of this study was to examine the relationship between dividend policy and share price volatility with a focus on consumer product companies listed in Malaysian stock market.

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The Impact of Dividend Policy on Share Price Volatility

payout and stock dividend have most impact on share price volatility amongst predictor variables. Keywords: Price volatility, dividend yield, dividend payout ratio, size, stock repurchase, and stock dividend..

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Based on findings of this study, dividend yield and size have most impact on share price volatility amongst predictor variables.

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THE IMPACT OF DIVIDEND POLICY ON SHARE PRICE VOLATILITY

To identify the impact of dividend policy on share price volatility 1.5 SCOPE OF STUDY The purpose of this study to examine the impact of dividend policy on stock price volatility in Malaysia. For this research it will focus on 35 company listed in Bursa Malaysia and will be examined by applying multiple regression model for a period 2010 until 2014. Data selection will take into consideration the availability of data and their consistency.

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Many researchers have attempted to relate the dividend policy to share price of firm but they had conflicting results and still, there is no consensus among researchers about the impact of dividend policy on share price. Moreover, many researchers have been investigating the association between share price volatility and dividend policy. The common stock s volatility is a benchmark for measuring risk.

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The Impact of Dividend Policy on Share Price Volatility in

The Impact of dividend decision on the share price volatility in the Indian Stock Market is the subject matter of this study. Using the correlation analysis and the least square multiple regression methods, the study found only 32% of the changes in the share prices are explained by Dividend Yield

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alter their dividend policies in order to ensure continual survival and maximize share price returns, the situation which seemed to have called the attention to the issue of dividend policy as it affects share pricing.

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studying the impact of dividend policy on share price from 1936 to 1966. They used capital asset pricing model for testing the association between dividend yield and expected return.

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How Dividends Affect Stock Prices Investopedia

Conversely, a drop in share price shows a higher dividend yield but may indicate the company is experiencing problems and lead to a lower total investment return.

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PDF Dividend policy and share price volatility UK evidence

Dividend Policy and Share Price Volatility In early corporate finance, dividend policy referred to a corporation's choice of whether to pay its shareholders a cash dividend or to retain its

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Dividend Policy and Share Price Volatility GLOBAL CENTRE

2.1 Dividend Policy and Share Price Volatility According to Allen and Rachim (1996), paying large dividends reduces risk and thus influence stock price (Gordon, 1963) and is a proxy for the future earnings (Baskin, 1989).

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dividend policy has no impact on the market share price, i.e. it is irrelevant, as it has no impact on shareholders wealth (Miller and Modigliani, 1961). It means that there is no

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