

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

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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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about the impact of dividend policy on share price. Moreover, many researchers have been investigating the association between share price volatility and dividend policy.

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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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Thus, stock price for non-dividend paying company tend to increase. For this reason, most of companies will be tempted to eliminate dividend payments. The objective of this study is to examine the impact of the dividend policy and dividend payout ratio of the share price of only the construction and material companies listed on the Bursar Malaysia. This paper would also address other variables that are responsible for the changes in the volatility of this construction companies share price.

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

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share price volatility in Pakistani stock market. The cross sectional regression is used to analyze the The cross sectional regression is used to analyze the relationship of share price with dividend yield and payout ratio.

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Impact of Dividend Policy Earning per Share Return on

Earning per Share, Return on Equity, Profit after Tax on Stock Prices. International Journal of Economics and International Journal of Economics and Empirical Research. 2(3), 109-115.

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