

Size Effect In Indian Stock Market

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keywords: size effect, market capitalization, seasonality effect, business cycle effect. jel classification: g12, g14. suggested citation: suggested citation

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we confirm the presence of strong size effect in indian stock market. controlling

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abstract using data for bse 500 companies from october 2003 to january 2015, we confirm the presence of strong size effect in indian stock market. controlling for ...

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size effect, market anomalies, small firm effect, market proxy, capital asset pricing model. g02, g14

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