THE IMPACT OF DIVIDEND POLICY ON SHARE PRICE VOLATILITY IN THE INDIAN STOCK MARKET

BISWAJIT KUMAR
RESEARCH SCHOLAR (MANAGEMENT)
MONAD UNIVERSITY,
HAPUR.

ABSTRACT
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 method, the study found only 32% of the changes in the share prices are explained by Dividend Yield, Dividend Payout Ratio, Investment growth, Size of the Firm, Leverage and Earnings Volatility.

KEYWORDS: Stock Market, volatility, dividend, dividend payout, dividend yield.

References

