

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

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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

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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The Impact of Dividend Policy on Share Price

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

MALAYSIAN CONSTRUCTION AND MATERIAL COMPANY CHAPTER 1 1.0 INTRODUCTION Dividend policy remains a source of controversy despite years of theoretical and empirical research, including one aspect of dividend policy, the linkage between dividend policy and stock price risk (Allen and Rachim,1996).

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1 International Journal of Economics and Management Sciences Vol. 2, No. 5, 2012, pp. 01-08 MANAGEMENT JOURNALS managementjournals.org THE IMPACT OF DIVIDEND POLICY ON THE SHARE PRICE VOLATILITY: Malaysian Construction and Material Companies.

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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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THE EFFECT OF DIVIDEND POLICY ON STOCK PRICE VOLATILITY

Nazir et al. (2010) examine the role of dividend policy in determining the share price volatility in

Karachi Stock Exchange (KSE) in Pakistan with a sample of 73 firms and from the period 2003 to 2008.

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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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