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Comparing responses of disaggregated stocks to events affecting stock market functionalities: a case of karachi stock market, pakistan

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Abstract

Analysis of responses of stocks to events occurrences has been carried out using on aggregated data stock markets with contradictory results. The current research is pioneering the analysis of responses of disaggregated data on stocks responding to events. The data on stocks of companies listed on the Karachi Stock Market, Pakistan would be analysed using ARCH/GARCH techniques. The volatility responses are expected to vary over industrial groups as industry specific doing business practices vary. The analysis and results will support formulating business strategies taking care of events and their impact on the stocks and businesses across industries.

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