
Abbreviations

AAII	American Association of Individual Investors
AMEX	American Stock Exchange
ANOVA	analysis of variance
APT	arbitrage pricing theory
BAPM	behavioural asset pricing model
BSA	buy-side analyst
CAPM	capital asset pricing model
CFO	chief finance officer
CRA	conditional risk attribution
CRRA	constant relative risk aversion
DMA	direct market access
EMH	efficient markets hypothesis
EPS	earnings per share
ETF	exchange-traded funds
FDI	foreign direct investment
FGM	first-generation model
GCRA	generalized conditional risk attribution
GDP	gross domestic product
II	Investor Intelligence
IMF	International Monetary Fund
IPO	initial public offering
IRF	impulse response function
IRS	Internal Revenue Service (USA)
KLSE	Kuala Lumpur Stock Exchange
KLSEB	Kuala Lumpur Stock Exchange Berhad
MCA	market contribution to asymmetry
MIS	management information systems
NAV	net asset value
NYSE	New York Stock Exchange
OLS	ordinary least squares
PGR	proportion of gains realized
PLR	proportion of losses realized
PPP	purchasing power parity
RM	ringgit Malaysia
ROA	return on assets
ROC	receiver operating characteristic
SD	standard deviation (std dev.)
SES	Singapore Stock Exchange
SEU	subjective expected utility

SGM	second-generation model
SSA	sell-side analyst
VAR	vector auto regression
WTI	West Texas Intermediate (oil)

