List of Abbreviations:

1. Gas Authority of India Ltd GAIL (India)
2. Hindustan Unilever Limited (Price) [HUL]
3. Indian Tobacco Company Limited (Price) [ITC]
4. National Thermal Power Ltd (NTPC)
5. Reliance Communications Ltd (Rel COM)
6. Reliance India (Rel Ind)
7. SUZLON price Ltd
8. ICICI bank Ltd
9. HDFC
10. DLF
11. Distributed Lag Model (DLM)
12. Simultaneous Equation Model (SEM)
13. Two Stage Least Square (TSLS)
14. Bombay Stock Exchange (BSE)
15. Random Walk Model (RWM)
16. Opening Price ($P_{ot}$)
17. Closing Price ($P_{ct}$)
18. Highest Price ($P_{ht}$)
19. Lowest Price ($P_{lt}$)
20. Lagged Opening Price ($P_{ot-1}$)
21. Lagged Day Closing Price ($P_{ct-1}$)
22. Lagged Day Highest Price ($P_{ht-1}$)
23. Dummy Variable (DV)
24. Time Period (T)
25. Foreign Institutional Investor (FII)
26. Domestic Institutional Investor (DII)
27. Foreign Direct Investment (FDI)
28. Auto-regressive Conditional Heteroscedasticity (ARCH)
29. Generalized Auto-regressive Conditional Heteroscedasticity (GARCH)
30. Auto-regressive Integrated Moving Average (ARIMA)
31. Exponential Generalized Auto-regressive Conditional Heteroscedasticity (E-GARCH)
32. Capital Asset Pricing Model (CAPM)