ABBREVIATIONS

- IR: Interest Rate
- L_IR: Log Interest Rate
- ER: Exchange Rate
- L_ER: Log Exchange Rate
- FD_ER: First Difference of Exchange Rate
- IP: Industrial Production
- L_IP: Log Industrial Production
- FD_IP: First Difference of Industrial Production
- INFC: Inflation
- L_INFC: Log Inflation
- FD_INFC: First Difference of Inflation
- L_NIFTY50: Log NIFTY50
- FD_NIFTY50: First Difference of NIFTY50
- L_CNX AUTO: Log CNX AUTO
- FD_CNX AUTO: First Difference of CNX AUTO
- L_CNX BANK: Log CNX BANK
- FD_CNX BANK: First Difference of CNX BANK
- L_CNX FMCG: Log CNX FMCG
- FD_CNX FMCG: First Difference of CNX FMCG
- L_CNX IT: Log CNX IT
- FD_CNX IT: First Difference of CNX IT
- L_CNX REALTY: Log CNX REALTY
- FD_CNX REALTY: First Difference of CNX REALTY
- L_SENSEX: Log CNX SENSEX
- FD_CNX SENSEX: First Difference of CNX SENSEX
- ADF: Augmented Dickey-Fuller