CONTENTS

List of Tables i-iii
List of Abbreviations iv-vi

1. **INTRODUCTION** 1-33
   1.1 Overview
   1.2 Significance of Volatility
   1.3 Inter-day or Intra-day Volatility
   1.4 Statistical Model of Stock Market Volatility
   1.5 Factors Affecting Stock Market Volatility
   1.6 Regulatory Measures to Curb Stock Price Volatility

References

2. **REVIEW OF LITERATURE** 34-67
   2.1 Overview
   2.2 Studies on Stock Market Volatility
   2.3 Studies on Relationship between Macroeconomic Variables and Stock Market
   2.4 Studies on Impact of Company Specific Factors on Stock Returns
   2.5 Studies on Other Factors Affect the Stock Market.
   2.6 Studies on the Relationship between Volatility and Stock Price Returns
   2.7 Studies on Modelling and Forecasting Conditional Volatility of the Indian Stock Markets

References

3. **RESEARCH METHODOLOGY** 68-90
   3.1 Overview
   3.2 Need for Study
   3.3 Objectives of the Study
   3.4 Scope of the Study
   3.5 Sample Size
   3.6 Sampling Technique
   3.7 Data Collection
   3.8 Statistical tools
   3.9 Methodology

References
4. DATA ANALYSIS- I
   4.1 Trends of Stock Market Volatility
   4.2 Positive and Negative Consequences of Volatility
   References

5. DATA ANALYSIS-II
   5.1 Factors Affecting Stock Market Volatility
   5.2 Relationship of Volatility and Stock Price Returns
   5.3 Forecasting Stock Market Volatility using GARCH Model
   References

6. FINDINGS AND IMPLICATIONS OF THE STUDY

   BIBLIOGRAPHY
   APPENDICES