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Title:	Financial Systems
Authors:	Katyal, Ishita (/jspui/browse?type=author&value=Katyal%2C+Ishita)
Keywords:	Time Series Analysis Power Spectral Density Correlation Chaos model of liquidity
Issue Date:	23-Aug-2018
Publisher:	IISERM
Abstract:	There are two parts to this thesis. First is the statistical analysis of the stock market prices of the banking industry. This includes the analysis of daily opening, closing, highest and lowest stock market prices. The data sets are chosen from eight national banks, eight private and six foreign banks with branches in India. The second part involves stock market modeling. Here two papers are reviewed: (i) Modeling birth of a liquidity market; (ii) A study on the chaos model of liquidity in the stock market. Liquidity is defined as availability of liquid assets in a market or company. Cash is one of the integral parts of liquid money. Market liquidity is the market's ability to purchase or sell an asset without causing a drastic change in asset's price. For example cash can be sold for goods and services instantly with no loss of value. However, liquidity maintenance is a critical problem. It is described in terms of bid or offer spread and market depth.
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