

ASPECTS OF THE CALCULATION OF CORRELATIONS ON THE BUCHAREST STOCK EXCHANGE

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Abstract:

In the present study we aimed to determine correlations between the profit of the firms and the value of their shares for 2010, and between the Down Jones index and the share prices on the stock market. The study is structured in two parts: in the first part, we establish correlations between the share price and profit, and between Down Jones indicator, and the course of the share prices based on econometric models. In the second part of the present study, we used the SPSS program, and we calculate the same correlations with this program. We made use of the following types of research: descriptive research, explanatory research, and applied research. The novelty of the study is determined by the fact that we employed econometric methods and the SPSS (Statistical Package for the Social Sciences) program to establish correlations between different variables.

Keywords: correlations, stock market, statistical observation

JEL codes:: G24 - Investment Banking; Venture Capital; Brokerage; Ratings and Ratings Agencies