

LIST OF ABBREVIATION	
3D	3 Dimension
ABB	Asean brown boveri
ACF	Auto correlation function
ADF	Augmented dickey fuller
AIC	Akaike information criterion
ALLCAP	All market capitalization
ANOVA	Analysis of variance
APARCH	Asymmetric power generalized autoregressive conditional heteroskedasticity
AR	Autoregressive
ARCH	Autoregressive conditional heteroskedastic
ARCH LM	Autoregressive conditional heteroskedastic-Lagrange multiplier
ARIMA	Autoregressive integrated moving average
ARMA	Autoregressive moving average
BFGS	Broyden–Fletcher–Goldfarb–Shanno
BRICS	Brazil, Russia, India, China, and South Africa
BSE	Bombay stock exchange
CAC 40	Continuous assisted trading 40 (France Index)
CAPM	Capital asset pricing model
CARE	Credit analysis and research
CDF	Cumulative distribution function
CNX-100	Credit Rating Information Services of India-National stock exchange
COVID19	Coronavirus disease 2019
CPSE	Central Public Sector Enterprises
CRISIL	Credit Rating Information Services of India
DAX	Deutscher Aktienindex
DEFTY	Dollar denominated nifty
DLF	Delhi land and finance
DOLLEX	Dollar version of Sensex
EGARCH	Exponential Generalized autoregressive conditional heteroscedastic
ESG	Environmental, social, and governance
FED	Federal reserve bank of America
FERA	Foreign Exchange Regulation Act
FIE GARCH	Fractional integrated exponential Generalized autoregressive conditional heteroscedastic
FIGARCH	Fractional integrated generalized autoregressive conditional heteroscedastic

FII	Foreign institutional investment
FMCG	Fast moving consumer goods
FOMO	Fear of missing out
FPI	Foreign portfolio investment
FTSE	Financial times stock exchange
G20	Group of 20 countries
GAIL	Gas authority of India limited
GARCH	Generalised autoregressive conditional heteroscedastic
GDP	Gross domestic product
GFC	Global financial crises
GJR GARCH	Glosten-Jagannathan-Runkle Generalized autoregressive conditional heteroscedastic
GMR	Grandhi Mallikarjuna Rao
G7	Group of seven countries
GTPL	Gujarat Tele Link Private Limited
HCL	Hindustan Computers Limited
HDFC	Housing Development Finance Corporation Limited
HFCL	Himachal Futuristic Communications Limited
HQIC	Hannan Quinn information criterion
HUL	Hindustan Unilever Limited
ICICI	Industrial Credit and Investment Corporation of India
ICRA	Investment Information and Credit Rating Agency of India Limited
IDBI	Industrial Development Bank of India Limited
IGARCH	Integrated generalised autoregressive conditional heteroscedastic
IPO	Initial public offering
IT	Information technology
ITC	Imperial Tobacco Company of India limited
JSW	Jindal South West
KEC	Kamani Engineering Corporation
L&T	Larsen & Toubro Limited
LARGECAP	Large market capitalization
LARGECAP TMC	Large market capitalization - Total market capitalisation
LARGEMIDCAP	Large middle market capitalisation
LNG	Liquefied natural gas
LSE	London stock exchange
MA	Moving average

MENA	Middle East/North Africa
MFI	Micro finance Institutions
MIDCAP	Middle market capitalisation
MIDSMALLCAP	Middle small market capitalisation
ML-ARCH	Maximum likelihood - autoregressive conditional heteroscedastic
MRTTP	Monopolies and restrictive trade practices act
MSCI	Morgan Stanley Capital International
MSME	Ministry of micro, small and medium enterprises
NASDAQ	National Association of Securities Dealers Automated Quotations
NBFC	Non-Banking Financial Company
NHPC	National Hydroelectric Power Corporation
NMDC	National Mineral Development Corporation
NPA	Non-performing assets
NSE	National stock exchange
NTPC	National Thermal Power Corporation Limited
NYSE	New York Stock Exchange
OECD	Organisation for Economic Co-operation and Development
OTCEI	Over-The-Counter Exchange of India
PDF	Population density function
PPE	Personal protective equipment
PSU	Public sector undertaking
PVR	Priya village roadshow
QMLE	Quasi-maximum likelihood estimate
QQ	Quantile-Quantile
RBI	Reserve bank of India
RBL	Ratnakar bank limited
RIL	Reliance industries limited
S&P	Standard and Poor's
SBI	State bank of India
SEBI	Securities and Exchange Board of India
SGARCH	Standard generalised autoregressive conditional heteroscedastic
SIC	Schwarz information criterion
SMALLCAP	Small market capitalisation
SME IPO	Small and medium enterprises initial public offering
SPDR	Standard and Poor's Depository Receipt

SRF	Shri Ram Fibers limited
TCS	Tata consultancy services
TECK	Technology, technician
TLTRAO	Targeted long-term repo operations
TTK	Tiruvellore Thattai Krishnamachari
TV	Television
UCO	United commercial bank
UK	United Kingdom
UPA	United Progressive Alliance
US/USA	Unites states/United states of America
UTI	Unit trust of India
VaR	Value at Risk
VIP	VIP Industries
VOL	Volatility