



Macroeconomic Variables and Stock Market

The aim of this study by applying time series analysis, is to provide an empirical analysis and elucidate the relationship between the whole Turkish stock price index and selected macroeconomic variables namely: index of industrial production (IIP) as a proxy of economic activity, Short-term interest rate (SINT), money supply (M2) and exchange rate (EXC). For a wider time span from Jan 2002 to Dec 2013; which witnessed a new monetary policy during the restructuring period (2002-2007), and the world crisis.

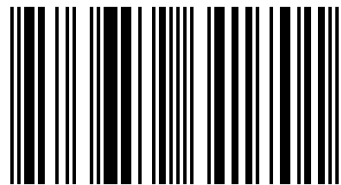
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# Macroeconomic Variables and Stock Market: Evidence from Turkey

Using Time Series Analysis

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