

Download Using Discriminant Analysis To Predict The Market Reaction To Open-market Stock Repurchase Announcem

ABSTRACT . It has been well documented that although there is a substantial positive stock price reaction to stock repurchase announcements, about thirty per cent of the firms that announce open market stock repurchases experience negative abnormal returns at announcement. The results show that the market reaction to repurchase announcements is determined by firm specific factors and is based on the overall costs and benefits analysis by the market of the stock ...These keywords were added by machine and not by the authors. This process is experimental and the keywords may be updated as the learning algorithm improves. of stock selection based on discriminant analysis by investigating some fundamental variables and average stock returns on the underdeveloped capital markets of Bosnia and Herzegovina., Using Discriminant Analysis To Predict The Market Reaction To Open-market Stock Repurchase Announcem.

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