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Abstract
Abstract:
The thesis uses relevant analysis and regression model, the fluctuation of probing into international important index , the macroecnomic variables of the United State of America and Taiwan, and is listed the Taiwan Electronic Sector Index to our country is studied. In order to study during samples from January of 1997 to September of 2004, observe and go through Asian financial storm, Y2K crisis, interdynamic relation among one whiff of indexes of the Taiwan Electronic Sector Index and international index ,the macroecnomic variables of the United State of America , overall economic factor of our country of stock market of the political factor in the country.
The result of study is summed up as follows: NASDAQ index is the highest to the dependence of one whiff of the Taiwan Electronic Sector Index , in addition, the factors , such as the semiconductor index in Philadelphia and electronic full ofing rate of stock market , etc., set up a estimating type, rational one whiff of indexes of electron that can use and estimate in advance, in case of deviating from 10% of estimated value rationally , will present the deal under prosperous circulation and pass in and out the field to click, if deal according to this principle on investor's practice, answering can obtain the good achievement .
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