

TIME SERIES ANALYSIS OF NIGERIAN STOCK EXCHANGE

ALL SHARE INDEX

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SUMMITTED TO

THE DEPARTMENT OF STATISTICS, COLLEGE OF NATURAL

SCIENCES, FEDERAL UNIVERSITY OF AGRICULTURE,

ABEOKUTA.

IN PARTIAL FULFILMENT OF THE REQUIREMENTS FOR THE

AWARD OF BACHELOR OF SCIENCE

DEGREE IN STATISTICS

SUPERVISED BY

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JULY, 2012.

ABSTRACT

The study attempt to model Nigerian Stock Exchange All Share Index by using Time Series Model. The model generated from the Nigeria Stock Exchange, shows that an ARIMA (1, 0, 0) is adequate to define the optimal order of all share index in Nigeria