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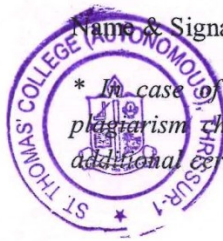
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*The thesis is the outcome of her original work and has not formed the basis for the award of any Degree, Diploma, Associateship, Fellowship or any other similar title and is worth submitting for the award of the Degree of Doctor of Philosophy in Commerce under the Faculty of Commerce and Management Studies, University of Calicut.*

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Thrissur

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## **Abbreviations**

ADF	Augmented Dickey Fuller
AIC	Akaike Information Criterion
AMC	Asset Management Company
AMFI	Association of Mutual Funds in India
ANOVA	Analysis of Variance
ARIMA	Auto Regressive Integrated Moving Average
AUM	Assets Under Management
BIC	Bayesian Information Criterion
BSE	Bombay Stock Exchange
CAGR	Compound Annual Growth Rate
COVID-19	Coronavirus Disease of 2019
CRISIL	Credit Rating Information Services of India Limited
ECM	Error Correction Model
ECT	Error Correction Term
ELSS	Equity Linked Savings Scheme
EMH	Efficient Market Hypothesis
ETF	Exchange Traded Fund
FDI	Foreign Direct Investment
FII's	Foreign Institutional Investors
FoF	Fund of Fund
GDP	Gross Domestic Product
HQ	Hannan-Quinn's Information Criterion
IDBI	Industrial Development Bank of India
IMF	International Monetary Fund
KMO	Kaiser-Meyer-Olkin
LR	Log Likelihood Ratio
MF	Mutual Fund
MOSPI	Ministry of Statistics and Programme Implementation
NAV	Net Asset Value
NDA	National Democratic Alliance

NPA	Non-Performing Asset
NSE	National Stock Exchange
RBI	Reserve Bank of India
RERA	Real Estate (Regulation and Development) Act
S.E	Standard Error
SBI	State Bank of India
SD	Standard Deviation
SEBI	Securities Exchange Board of India
SIC	Schwarz Information Criteria
SIP	Systematic Investment Plan
SPSS	Statistical Package for Social Science
VAR	Vector Auto Regression
VECM	Vector Error Correction Model
UTI	Unit Trust of India