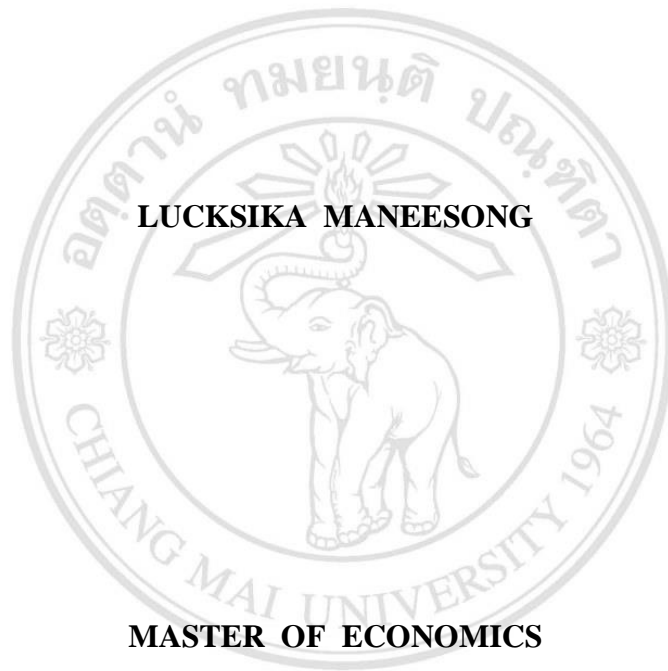


**EFFECT OF THE DAY OF THE WEEK CHARACTERISTICS
ON STOCK VOLATILITY IN INFORMATION AND
COMMUNICATION TECHNOLOGY SECTOR
IN ASEAN**

LUCKSIKA MANEESONG



MASTER OF ECONOMICS

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**GRADUATE SCHOOL
CHIANG MAI UNIVERSITY
AUGUST 2016**

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**A THESIS SUBMITTED TO CHIANG MAI UNIVERSITY IN PARTIAL
FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF
MASTER OF ECONOMICS**

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THIS THESIS HAS BEEN APPROVED TO BE A PARTIAL FULFILLMENT OF
THE REQUIREMENTS FOR THE DEGREE OF
MASTER OF ECONOMICS

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