Independent study title	YOU ARE MY SUNSHINE: EVIDENCE FROM THAILAND STOCK MARKET
Author	Mr. Pattharadanai Jaturaporn
Degree	Master of Science (Finance)
Major field/Faculty/University	Master of Science Program in Finance (International Program) Faculty of Commerce and Accountancy Thammasat University
Independent study advisor	Assistant Professor Wasin Siwasarit, Ph.D.
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ABSTRACT

This paper is aimed to study the role of weather information which are wind speed, temperature, and precipitation in forecasting the SET and SET50 return over the period 2002 to 2008. The model AR(p)-GARCH(p,q) is used in this study in order to compare the forecast ability between common and the weather models. Based on the Wald test, the weather information does not depict any forecasting ability on the stock return in Thailand.

Keywords: SET index, SET50 index, Weather effects, GARCH