Abstract

In macroeconomics, inflation is a significant factor that refers to the overall increase in the prices of goods and services in an economy. The relationship between inflation and stock prices has been the subject of several studies, but there is still no clear consensus on whether the link is positive or negative. This thesis aims to conduct a comprehensive analysis of the relationship between inflation and stock returns in three specific countries - Japan, Turkey, and Argentina. These countries have experienced abnormal inflationary situations throughout history, making them interesting case studies for understanding the underlying relationship between stock prices and inflation.

JEL Classification	E31, E37, G12, G17
Keywords	inflation, returns, linear regression, link between inflation and stock prices
Title	Link between inflation and stock prices in selected countries