

Independent study title	GOOGLE SEARCH INTENSITY AND THE VARIATION OF EXCESS RETURN IN THAI STOCKS
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ABSTRACT

The research investigates the relationship between search frequency, abnormal return, stock return and trading volume in Thai Stock Market. Our observations consist of 236 listed stocks in the Stock Exchange of Thailand; cover the period from January 2008 through June 2018. The online search is based on the ticker of the company name. The main finding supports the price pressure hypothesis that is the search intensity does significantly affect on the abnormal return and abnormal trading volume.

Keywords: Investor attention, Online search intensity, The price pressure hypothesis, Abnormal return, Abnormal trading volume, Stock return, Thai stock market