## THESIS

## A MULTIDIMENSIONAL APPROACH TO FINANCIAL DISTRESS: THE IMPACT OF STOCK RETURN VOLATILITY ACROSS MARKET STRUCTURES, ECONOMIC DYNAMICS, AND FIRM-LEVEL CHARACTERISTICS IN DEVELOPED AND EMERGING MARKETS

Written as a partial fulfilment of the academic requirements to obtain the degree of *Magister Manajemen* 

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MAGISTER PROGRAM MANAGEMENT STUDY PROGRAM FACULTY OF ECONOMICS AND BUSINESS UNIVERSITAS PELITA HARAPAN JAKARTA 2024