

INVESTMENT ATTRACTIVENESS OF IT SECTOR COMPARED WITH OTHER SECTORS OF NATIONAL ECONOMY

Summary

The article is devoted to analysis of attractiveness capital investments in IT sector compared with other important sectors of Polish economy. Research included analysis of profitability and systematic and total risk in particular. The present study employed three time-series samples of monthly indexes returns, the full sample 2005-2010 and a bull and bear market periods. Collecting the results it can be observed that IT sector was characterized by the lowest level of beta coefficient and also total risk (standard deviation). Investments in this sector achieved low average returns relatively.

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