

บรรณานุกรม

- ทิพย์วรรณ วรรณ โสภณ. “ผลกระทบของการลงทุนจากต่างประเทศต่อตลาดหุ้นไทย.” **วารสารเศรษฐศาสตร์ธรรมศาสตร์** 1 (มีนาคม 2540) : 5-32.
- ทรงศิริ แต่สมบัติ. **การวิเคราะห์การถดถอย**. กรุงเทพฯ : มหาวิทยาลัยธรรมศาสตร์, 2542.
- รังสรรค์ หทัยเสรี. “Cointegration and Error Correction Approach : ทางเลือกใหม่ในการประยุกต์ใช้กับแบบจำลองทางเศรษฐกิจมหภาคของไทย.” **วารสารเศรษฐศาสตร์ธรรมศาสตร์** 3(กันยายน 2538) : 20-55.
- Arshanapalli, Bala; Douklos, John and Lang, Larry H.P. “Pre and Post-October 1987 Stock Market Linkage Between U.S. and Asian Markets.” **Pacific-Basin Financial Journal** 3 (1995) : 57-73. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Chen, Gong-meng; Firth, Michael and Rui, Oliver Meng. “Stock Market Linkage : Evidence from Latin America.” **Journal of Banking & Finance** 26 (2002) : 1113-1141. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Cheung, Yin-Wong and Westermann, Frank. “Equity Price Dynamics Before and After the Introduction of the Euro : A Note.” **Multinational Finance Journal** 5, 2 (June 2001) : 113-128. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Choudhry, Taufiq. “Interdependence of Stock Markets : Evidence from Europe During the 1920s and 1930s.” **Applied Financial Economics** 6, 3 (June 1996) : 243-249. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Delhaise, Philippe F. **Asia in Crisis : the Implosion of the Banking and Finance Systems**. Singapore : John Wiley & Sons, 1998.
- Dickey, David D. and Fuller, Wayne A. “Likelihood Ratio Statistical for Autoregressive Time Series with a Unit Root.” **Econometrica** 49, 4 (July 1981) : 1057-1072.
- Enders, Walter. **Applied Econometric Time Series**. New York : John Wiley & Sons, 1995.

- Engle, Robert F. and Granger, C.W.J. "Cointegration and Error Correction : Representation, Estimation, and Testing." **Econometrica** 55, 2 (March 1987) : 251-276.
- Ewing, Bradley T.; Payne, James E. and Sowell, Clifford. "NAFTA and North American Stock Market Linkage : An Empirical Note." **North American Journal of Economics and Finance** (October 1999) : 443-451. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Fabozzi, Frank J. and Modigliani, Franco. **Capital Markets Institution and Instruments**. 2nd ed. Englewood Cliffs, NJ : Prentice-Hall, 1996.
- Hall, Robert E.; Lilien, David E.; Sueyoshi, Glenn; Engle, Robert; Johnston, Jack and Ellsworth, Scott. "Eviews User's Guide : Version 2.0." Irvine, California, Quantitative Micro Software : 1994.
- Harris, R.I.D. **Using Cointegration Analysis in Econometric Modelling**. London : Prentice-Hall, 1995.
- Huang, Bwo-Nung; Yang, Chin-Wei and John Hu, Wei-Shan. "Causality and Cointegration of Stock Markets Among the United States, Japan and the South China Growth Triangle." **International Review of Financial Analysis** 9 (March 2000) : 281-297. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Johansen, Soren. "Statistical Analysis of Cointegration Vectors." **Journal of Economic Dynamics and Control** (December 1988) : 231-254. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Johansen, Soren and Juselius, Katarina. "Maximum Likelihood Estimation and Inference on Cointegration with Applications to the Demand for Money." **Oxford Bulletin of Economics and statistics** 52 (February 1990) : 169-210.
- Johnston, Jack and Dinardo, John. **Econometric Methods**. 4th ed. Singapore : McGraw-Hill, 1997.
- Kwan, Andy C.C.; Sim, Ah-Boon and Cotsomitis, John A. "The Causal Relationships Between Equity Indices on World Exchanges." **Applied Economics** 27, 1 (January 1995) : 33-37. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Klinhowhan, Ubonrat. **Monetary Transmission Mechanism in Thailand**. Master's Thesis. Economics. Thammasat University, 1999.

- Lamba, Asjeet S. and Otchere, Isaac. "An Analysis of the Dynamics Relationships Between the South African Equity Market and Major World Equity Markets." **Multinational Finance Journal** 5, 3 (September 2001) : 201-224. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Masih, Abul M.M. and Masih, Rumi. "A Comparative Analysis of the Propagation of Stock Market Fluctuations in Alternative Models of Dynamic Causal Linkage." **Applied Financial Economics** 7, 1 (February 1997) : 59-74. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- _____. "Are Asian Stock Market Fluctuations Due Mainly to Intra-Regional Contagion Effects? Evidence Based on Asian Emerging Stock Markets." **Pacific-Basin Finance Journal** (July 1999) : 251-282. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- _____. "Dynamic Linkage and the Propagation Mechanism Driving Major International Stock Markets : An Analysis of the Pre and Post-Crash Eras." **Quarterly Review of Economics & Finance** 37, 4 (1997) : 859-885. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Niarchos, Nikitas; Tse, Yiuman; Wu, Chunchi and Young, Allan. "International Transmission of Information : A Study of the Relationship Between the U.S. and Greek Stock Markets." **Multinational Finance Journal** 3, 3 (March 1999) : 19-40. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Patterson, Kerry. **An Introduction to Applied Econometrics : A Times Series Approach**. London : Macmillan, 2000.
- Pindyck, Robert S. and Rubinfeld, Daniel L. **Econometric Models and Economic Forecasts**. 4th ed. Boston, MA. : McGraw-Hill, 1998.
- Ratanapakorn, Orawan and Sharma, Subhash C. "Interrelationships Among Regional Stock Indices." **Review of Financial Economics** 11, 2 (February 1999) : 91-108. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.

- Roca, Eduardo D. "Short-term and Long-term Price Linkages Between the Equity Markets of Australia and its Major Trading Partners." **Applied Financial Economics** 9, 5 (October 1999) : 501-511. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Sheng, Hsiao-Ching and Tu, Anthony H. "A Study of Cointegration and Variance Decomposition Among National Equity Indices Before and During the Period of the Asian Financial Crisis." **Journal of Multinational Financial Management** (October 2000) : 345-365. [Online]. Available : <http://www.sciencedirect.com>. December 9, 2002.
- Sims, C.A. "Macroeconomic and Reality." **Econometrica** 48, (1980) : 1-47.
- Taylor, Mark P. and Tonks, Ian. "The Internationalisation of Stock Markets and the Abolition of U.K. Exchange Control." **Review of Economics & Statistics** 71, 2 (May 1989) : 332-336. [Online]. Available : <http://dbonline.lib.cmu.ac.th/abi/detail.nsp>. December 2, 2002.
- Yang, Tracy and Lim, Jamus Jerome. **Crisis, Cointegration and East Asian Stock Market**. Singapore : Institute of Southeast Asia Studies, [2002?]. [Online]. Available : <http://home.pacific.net.sg/~jamus/paper10.pdf>. January 19, 2003.

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่
Copyright© by Chiang Mai University
All rights reserved