

**MODELING AND FORECASTING VOLATILITY AND PRICES
FOR SET50 INDEX OPTIONS**

CAPTAIN CHATAYAN WIPHATTHANANANTHAKUL

**DOCTOR OF PHILOSOPHY
(ECONOMICS)**

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**THE GRADUATE SCHOOL
CHIANG MAI UNIVERSITY**

MARCH 2010

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FOR SET50 INDEX OPTIONS**

CAPTAIN CHATAYAN WIPHATTHANANANTHAKUL

**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULLFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
DOCTOR OF PHILOSOPHY
(ECONOMICS)**

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THIS THESIS HAS BEEN APPROVED
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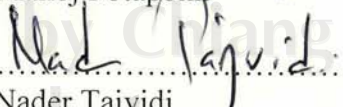
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2 March 2010

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