

References

ชัยแก้ว, บุญทิวา (2008) การวิเคราะห์ความสัมพันธ์ของราคาหุ้นขาวระหว่างราคาตลาดในประเทศไทยและตลาด
ในประเทศสหรัฐอเมริกา Retrived: [http://library.cmu.ac.th/faculty/econ/](http://library.cmu.ac.th/faculty/econ/Exer751409/2551/Exer2551_no77)

Exer751409/2551/Exer2551_no77

นิพิฐวิทยา, มนตรี (2552) *ลงทุนทองคำ*. กรุงเทพฯ : กรุงเทพฯธุรกิจ Bizbook. 978-616-7008-00-4

ภาคภูมิ, ภาคย์วิศาล (2552) *กลยุทธ์เค็ด เค็ดการลงทุนใน...Gold Future*. กรุงเทพฯ : ตลาดหลักทรัพย์แห่ง
ประเทศไทย. 978-616-7227-00-9

Asghar, Zahid. & Abid, Irum. *Performance of lag length selection criteria in thee different situations*. Retrieved: <http://interstat.statjournals.net/YEAR/2007/articles/0704001.pdf>. (January 27, 2011)

Cooper, Suki, Commodities Research Analyst, *Barclays Capital*. Alchemist: After the Goldrush, What Drives Investor Demand Today? Issue 53.

Enders, Walter. *Applied Economic Time Series (second edition)*.

Engle, Robert F. & Granger, C. W. J. Department of Economics, University of California, San Diego, La Jolla, CA. (2001) *Co-integration and error correction: representation, estimation, and testing*. Harvard University Press
Cambridge, MA, USA. 0-521-79697-0

Friedman, Thomas L. (2005-2006) *The World is flat*. USA: Penguin Books. 978-0-141-03489-8

Gujarati. (2004) *Basic Econometrics, Fourth Edition*. The McGraw-Hill Companies.

Hill, R. Carter. & Griffiths, William E. & Lim, Guay C. (2008) *Principle of Econometrics, Third Edition*. USA: John Wiley & Sons, Inc. 978-0471-72360-8

Hull, John C. *Options, Futures, and other derivative securities (second edition)*.

NJ: A Simon & Schuster Company. 0-13-016577-8

Kao, Chihwa, (1999) *On the Estimation and Inference of a Cointegrated Regression in Panel data*. Retrieved on :<http://surface.syr.edu/cgi/viewcontent.cgi?article=1144&context=cpr>

Lungkawong, Kanjana.,(2008) *Relationship Between saving and Investment in Asian Countries*. Master, Chiang Mai University.

Marboot, Rungrath.,(2006) *An analysis of Rate of Returns on Securities in the stock exchange of Thailand*.Master, Chiang Mai University.

Montalvo, Jose G., (1994) *Comparing cointegrating regression estimators: Some additional Monte Carlo results*. Economics Letters 48 (1995) 229-234.

Nimanussornkul, Chaiwat.,(2009) *Modeling Stock and Bond Returns and Volatility in South-East Asian Countries*. Doctor of Philosophy, Chiang Mai University

Ozcicek, Omer.&McMillin, W. Douglas.,*Lag Length Selection in Vector Autoregressive Models:Symmetric and Asymmetric Lags*.

Paspipatkul, Patairat.,(2002) *The efficiency of Rubber Future market, The case of Thailand future Exchange (TFEX)*.Master, Chiang Mai University.

Razmi, Arslan.,*Brief Econometric Attachment*, University of Massachusetts at Amherst.

Supornjag, Jutamas., (2009) *Volatility analysis of Rate of Returns on Futures Market Price Index in Thailand, the United states of America, Japan andHongKong*. Master, Chiang Mai University.

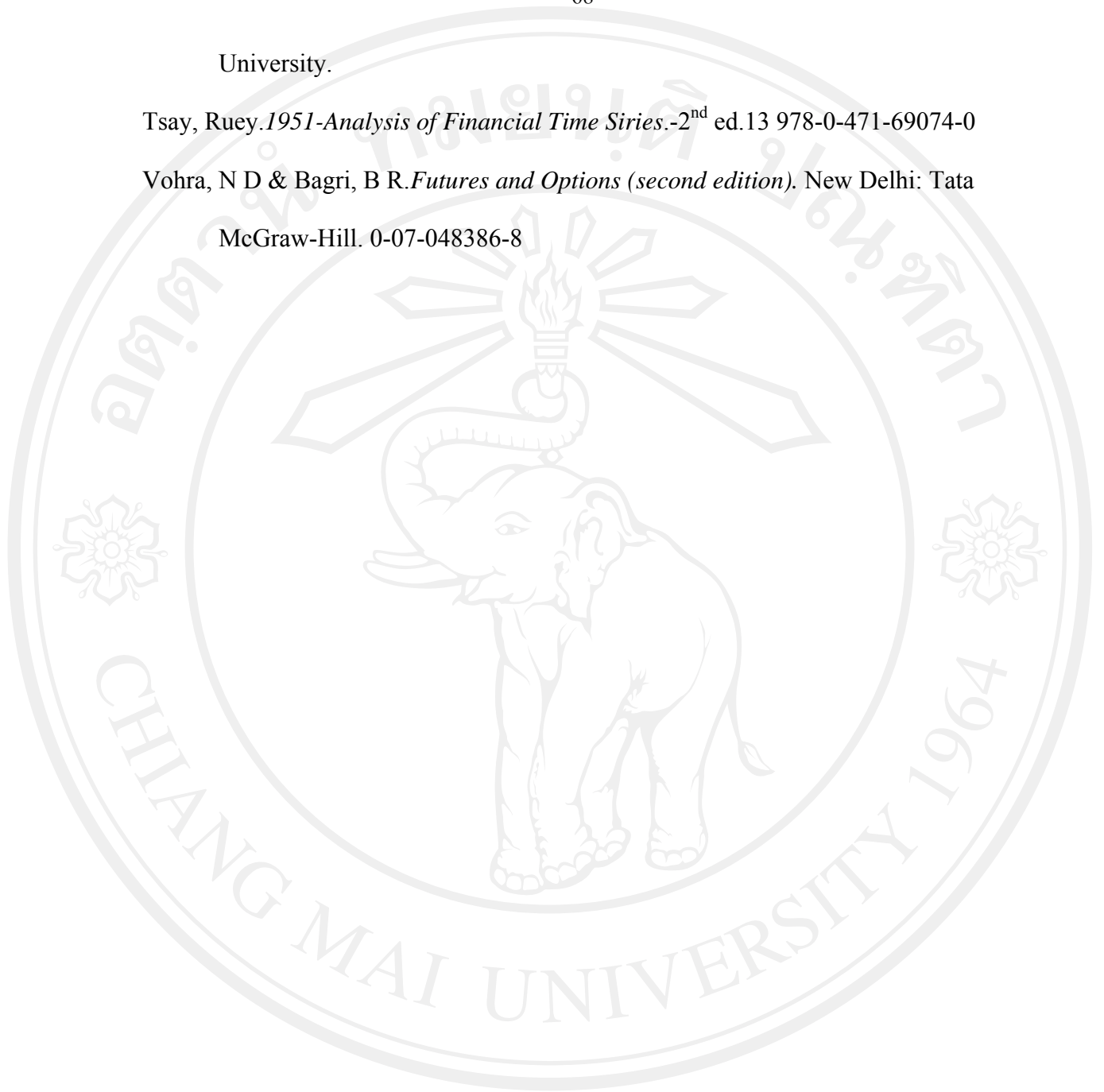
Taka, Angkana.,(2007) *An analysis of Relationship Between Gold Prices and Oil Prices in Thailand Using Cointegration Method*.Master, Chiang Mai

University.

Tsay, Ruey. *1951-Analysis of Financial Time Series*. 2nd ed. 13 978-0-471-69074-0

Vohra, N D & Bagri, B R. *Futures and Options (second edition)*. New Delhi: Tata

McGraw-Hill. 0-07-048386-8



ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

Copyright© by Chiang Mai University
All rights reserved