

**VALUE AT RISK ANALYSIS OF GOLD PRICE RETURNS
USING EXTREME VALUE THEORY**

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MASTER OF ECONOMICS

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
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THIS THESIS HAS BEEN APPROVED
TO BE A PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF MASTER OF ECONOMICS

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