CONDITIONAL VOLATILITY AND DISTRIBUTION OF THAI EXCHANGE RATES USING GARCH AND FIGARCH MODELS WITH NORMAL INVERSE GAUSSIAN DISTRIBUTION

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MASTER OF ECONOMICS

THE GRADUATE SCHOOL
CHIANG MAI UNIVERSITY
SEPTEMBER 2009

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AN INDEPENDENT STUDY SUBMITTED TO THE GRADUATE SCHOOL IN PARTIAL FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF MASTER OF ECONOMICS

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THIS INDEPENDENT STUDY HAS BEEN APPROVED
TO BE A PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF MASTER OF ECONOMICS

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