

**LINKAGES, VOLATILITY, SPILLOVER EFFECTS AND
CONDITIONAL CORRELATIONS IN THE
INTERNATIONAL GOLD AND ASEAN
EMERGING STOCK MARKETS**

DO QUANG GIAM

**DOCTOR OF PHILOSOPHY
(ECONOMICS)**

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THE GRADUATE SCHOOL

CHIANG MAI UNIVERSITY

JANUARY 2010

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**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULLFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
DOCTOR OF PHILOSOPHY
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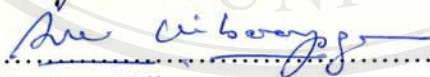
DO QUANG GIAM


THIS THESIS HAS BEEN APPROVED
TO BE A PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF DOCTOR OF PHILOSOPHY
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