



Forecasting Term Structure of Government Bond Yields in Thailand : Nelson-Siegel Approach

Pongpit Pinsai

**MASTER OF SCIENCE PROGRAM IN FINANCE
(INTERNATIONAL PROGRAM)
FACULTY OF COMMERCE AND ACCOUNTANCY
THAMMASAT UNIVERSITY, BANGKOK, THAILAND**

June 11, 2007

Forecasting Term Structure of Government Bond Yields in Thailand : Nelson-Siegel Approach

by

Pongpit Pinsai

An Independent Study
Submitted in Partial Fulfillment of
the Requirement for the Degree of
Master of Science Program (Finance)

Master of Science Program in Finance (International Program)

Faculty of Commerce and Accountancy

Thammasat University, Bangkok, Thailand

June 11, 2007