

REFERENCES

- Asche et al., 2004, Tests For Market Integration and the Law of One Price: The Market For Whitefish in France, *Marine Resource Economics*, Volume 19, pp. 195–210
- Baffes, 1991, Some Further Evidence on the Law of One Price: The Law of One Price Still, *American Journal of Agricultural Economics*, Vol. 73, No. 4, (Nov., 1991), pp. 1264-1273
- Bachmeier and Griffin, 2006, Testing for market integration crude oil, coal, and natural gas, *The energy journal*; 2006; 27;2; pg.55
- Bhar and Hamori, 2006, Linkages among agricultural commodity futures prices: some further evidence from Tokyo, *Applied Economics Letters*, 13:8, 535 — 539
- Blume et al., 1994, Market Statistics and Technical Analysis: The Role of Volume, *The Journal of Finance*, Vol. 49, No. 1, pp. 153-181
- Booth and Ciner, 2001, Linkages among agricultural commodity futures prices: evidence from Tokyo, *Applied Economics Letters*, 8, 311± 313
- Booth et al., 1996, International linkages in Nikkei Stock Index futures markets, *Pacific-Basin Finance Journal* 4, 59-76
- Booth et al., 1998, The relationship between US and Canadian wheat futures, *Applied Financial Economics*, 8:1, 73 — 80
- Chen et al., 2006, Time and dynamic volume–volatility relation, *Journal of Banking and Finance*, 30, 1535-1553
- Ciner, 2002, Information content of volume: An investigation of Tokyo commodity futures markets, *Pacific-Basin Finance Journal* ,10, 201– 215
- DeLong J., Shleifer A., Summers L. and Waldman R., 1990. Positive Feedback Investment Strategies and Destabilizing Speculation, *Journal of Finance* 45, 379-395.
- Foster, 1995, Volume-volatility relationships for crude oil futures markets, *The Journal of Futures markets*, 5, 929
- Futures Industry Association, <http://www.futuresindustry.org/fi-magazine-home.asp?iss=182>.
- Gujarati, *Basic Econometrics*, fourth edition

- Haskel and Wolf, 2001, The Law of One Price: A Case Study, *The Scandinavian Journal of Economics*, Vol. 103, No. 4, pp. 545-558
- Heil et al., *Econometric method with applications in business and economics*
- Hiemstra C., and Jones J.D., 1994, Testing for Linear and Nonlinear Granger Causality in the Stock Price-Volume Relation, *Journal of Finance*, 49, 1639-1664.
- Hung and Zhang, 1995, Price movements and price discovery in the municipal bond index and the index futures markets, *Journal of futures markets*
- Kang et al., 2006, An empirical investigation of the lead-lag relations of returns and volatilities among the KOSPI200 spot, futures and options markets and their explanations, *Journal of emerging market finance*
- Krugman and Obstfeld, *International Economics Theory and Policy*, sixth edition
- Kumar, 2004, Price discovery and market efficiency: Evidence from agricultural commodities futures markets, *Journal of Management*
- Lee and Rui, 2002, The dynamic relationship between stock returns and trading volume: Domestic and cross-country evidence, *Journal of Banking and Finance*, 26, 51-78
- Malliaris and Urrutia, 1996, Linkages between agricultural commodity futures contracts, *The Journal of Futures Markets*, Vol. 16, No. 5, 595-609
- Malliaris and Urrutia, 1998, Volume and price relationships: Hypotheses and testing for agricultural futures, *The Journal of Futures Markets*, 18, 53
- Mcmillan and Speight, 2002, Return-volume dynamics in UK futures, *Applied Financial Economics*, 12, 707-713
- Moosa and Silvapule, 2000, The price-volume relationship in the crude oil futures market: Some results based on linear and nonlinear causality testing, *International Review of Econometric and Finance*, 9, 11-30
- Ozcicek and McMillin, Lag Length Selection in Vector Autoregressive Models: Symmetric and Asymmetric Lags, Department of Economics Louisiana State University

Rubber Research Institute Department of Agricultural, 2007. Thailand Rubber Statistics,

Vol.36 No.3

The Thai Rubber Association, February 2008. The Thai Rubber Association News (In Thai),



สำนักหอสมุด