References

Baak SaanJoon. 2006. “Exchange Rate Volatility and Trade among the Asia Pacific Countries.” **International Development Series IUJ Research Institute: Working Paper Series** p.5.

Barkoulas, T. John; Baum, Christopher F. and Caglayan, Mustafa. 2002. “Exchange Rate Effects on the Volume and Variability of Trade Flows.” **Journal of International Money and Finance** 21: 481-496.

Baum, Christopher F. and Caglayan, Mustafa. 2006. “Effects of Exchange Rate Volatility on the Volume and Volatility of Bilateral Exports.” **Firm Investment and Financial Frictions**. Available: http//fmwww.bc.edu/EC-P/WP641.pdf (December 14, 2007)

Bollerslev, Tim. 1986. “Generalized Autoregressive Conditional Heteroskedasticity.” **Journal of Econometrics** 31: 307–327.

Chalinee Sannarin. 2007. **The Impacts of Exchange Rate on Thai Real Export Value to the U.S.** Master’s thesis Economic. Chiang Mai University.

EViews 5.1 User’s Guide. 1994–2005. **Quantitative Micro Software**. LLC. Printed in the United States of America.

Fang, WenShwo and Thompson, Henry. 2004. “Exchange rate risk and export revenue in Taiwan.” **Pacific Economic Review** 9, 2: 117-129.

Fang, WenShwo and Miller, Stephen M. 2004. “Exchange Rate Depreciation and Exports.” **Department of Economics**:**Working Paper Series** p.45.

Fang, WenShwo; Lai, YiHao and Thompson, Henry. 2004. “Exchange Rates, Exchange Risk, and Asian Export Revenue.” **International Review of Economics and Finance** 16: 237–254.

Hoti, S.; McAleer, M. and Pauwels, L.L. 2005. **Multivariate Volatility In Environmental Finance: School of Economics and Commerce**. University of Western Australia. p.2225-2231.

Kroner, K. and Lastrapes, W. D. 1993. “The Impact of Exchange Rate Volatility on International Trade: Reduced form Estimates Using the GARCH in Mean Model.” **Journal of International Money and Finance** 12, 3: 298-318.

Ling, Shiqing and McAleer, Michael. 2003. “Asymptotic Theory for a Vector ARMA-GARCH Model.” **Econometric Theory** 19: 280-310.

Nelson, D. B. and Cao, C. Q. 1992. “Inequality Constraints in the Univariate GARCH Model.” **Journal of Business and Economic Statistic** 10: 229-235.

Pickard, Joseph C. 2003. **Exchange Rate Volatility and Bilateral Trade Flows : An Analysis of U.S. Demand for Certain Steel Products From Canada and Mexico**. Master of Arts in Economics. Virginia Polytechnic Institute and State University.

Songsak Sriboonchitta. 2004. **Economatric Theory and Application**. Chiang Mai: School of Economic Chiang Mai University.

Timo, Teräsvirta. 2006. “An Introduction to Univariate GARCH Model.” **Working Papers in Economics and Finance**. No.646.