

**APPLICATIONS OF ADVANCED ECONOMETRIC TIME
SERIES TO THE ANALYSIS OF SOME STOCK
PRICE INDEXES IN ASIAN COUNTRIES**

PATHAIRAT PASTPIPATKUL

**DOCTOR OF PHILOSOPHY
(ECONOMICS)**

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THE GRADUATE SCHOOL

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**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULLFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
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THIS THESIS HAS BEEN APPROVED
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EXAMINING COMMITTEE

..... *S. Sriboonchitta* CHAIRPERSON
Assoc. Prof. Dr. Songsak Sriboonchitta

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Prof. Dr. Michael McAleer

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9 October 2009

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ACKNOWLEDGEMENTS

The present thesis was completed with the instruction, help, and encouragement of many people; but I must begin with the two beacons that have guided my entire doctoral studies.

First, Dr. Michael McAleer internationally renowned econometrician, Professor of Quantitative Finance at Erasmus University; Research Fellow at the Tinbergen Institute, the Netherlands; Distinguished Chair Professor at National Chung Hsing University, Taiwan; and Visiting Professor at the University of Tokyo – built upon that foundation by introducing me to cutting-edge concepts, models, and estimation techniques in financial econometrics, notably his path-finding contributions to the whole family of GARCH models. Without the clear guidance from Professor Dr. Michael McAleer the current thesis would quite literally not have seen the light of day.

Second, Dr. Songsak Sriboonchitta, Professor and former Dean of the Chiang Mai School of Economics, believed in me from the beginning and gave me a passion for econometrics that changed the course of my life. To them I extend my profound gratitude and appreciation. My doctoral studies were also enhanced by many other teachers and scholars from whom I was fortunate to learn. I wish to name here the talented instructors and research scholars at the Chiang Mai School of Economics; Associate Professor Chia-Lin Chang of National Chung Hsing University, Taiwan; Professor Cathy W.S. Chen, of Feng Chia University, Taiwan; Professor Hung T. Nguyen, of New Mexico State University, USA; and Professor Berlin Wu of National

Chengchi University, Taiwan. Despite such expert guidance, completing a dissertation also requires energy, stamina and courage. I wish to remember here my fellow students; the values instilled in me from childhood by my Mother and family members; and the unshakeable faith of my spouse, Chacriya Poomputee. All of the above individuals have contributed to whatever vision, creativity and academic value the present thesis may have. Any errors and short-comings remain of course mine alone.

Pathairat Pastpipatkul

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