

**LONG MEMORY AND FORECASTING VOLATILITY IN
FINANCIAL ASSET RETURNS**

ANASPREE CHAIWAN

**DOCTOR OF PHILOSOPHY
(ECONOMICS)**

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**THE GRADUATE SCHOOL
CHIANG MAI UNIVERSITY**

OCTOBER 2009

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**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF
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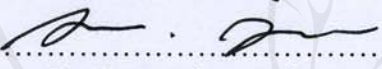
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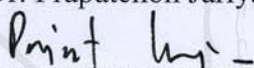
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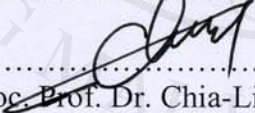
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