

**MODELLING WORLD CRUDE OIL PRICES VOLATILITY
AND VOLATILITY SPILLOVERS**



ROENGCHAI TANSUCHAT

**A THESIS SUBMITTED TO THE GRADUATE SCHOOL IN
PARTIAL FULLFILLMENT OF THE REQUIREMENTS
FOR THE DEGREE OF DOCTOR OF PHILOSOPHY
(ECONOMICS)**

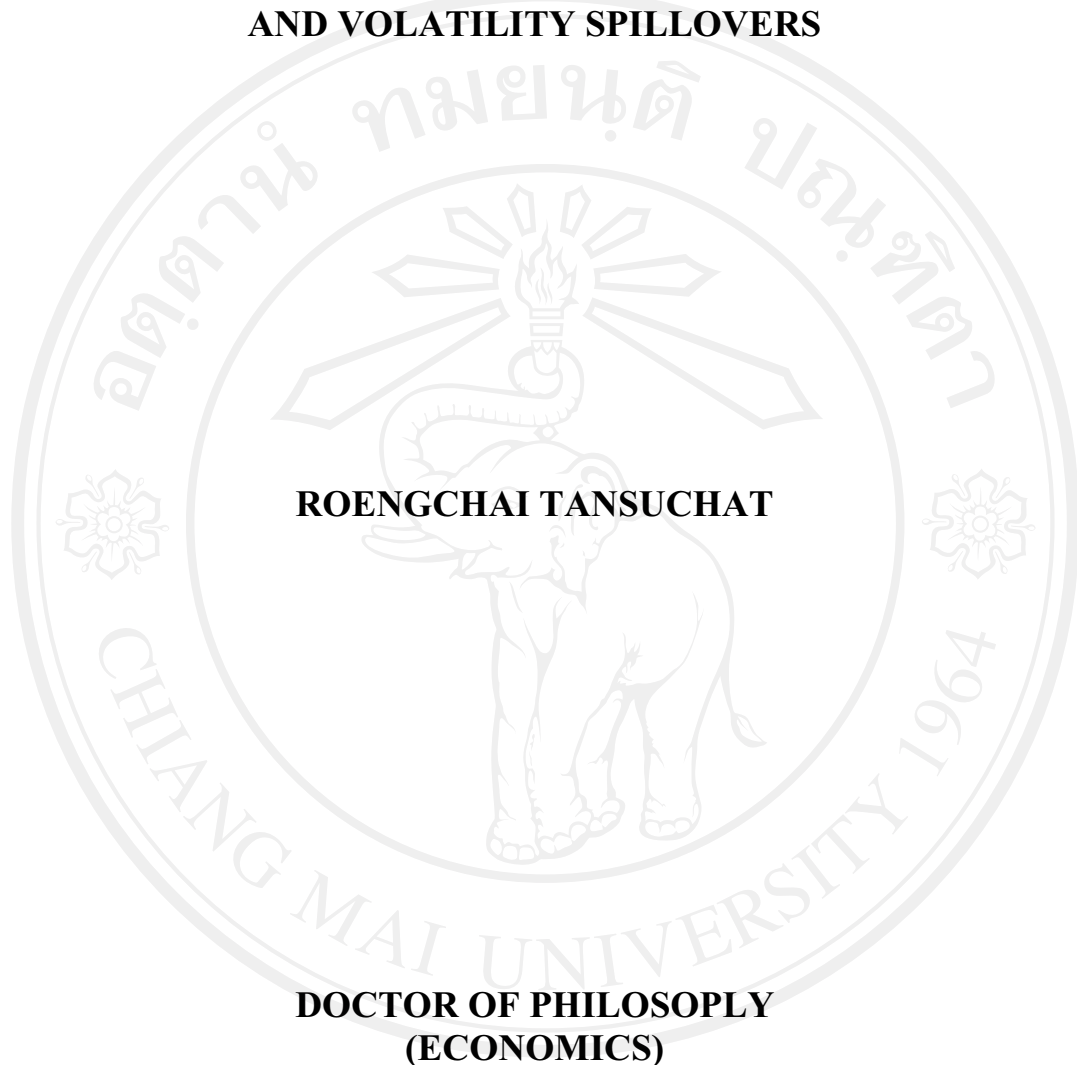
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