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The Interrelationship Between Financial and Energy MarketsThe Myth of Comoving Commodity PricesProceedings of the Summer Computer Simulation ConferenceThe American Economic ReviewAnalyzing Nonrenewable Resource SupplyDocument de TravailInvestment, Growth and EmploymentOn the Dynamic Properties of the MPS ModelA Model of World Energy Markets and OPEC PricingEssays on Real OptionsProceedings of the Mineral Economics and Management Society (MEMS). The Legacy of Robert Lucas, JrRecords & BriefsThe Review of Economics and StatisticsThe Myth of Comoving Commodity PricesEuropean EconomyInternational Journal of Modelling & SimulationManagement ScienceTwo Models of an Open EconomyHandbook of Natural Resource and Energy Economics Sofia Ramos Mr. Paul Cashin Douglas R. Bohi Ciaran Driver Frank Lee Cooper Boum Jong Choe Felipe Luis Aguerrevere Mineral Economics and Management Society. Meeting Kevin D. Hoover Paul Cashin Bengt-Christer Ysander Allen V. Kneese The Interrelationship Between Financial and Energy Markets The Myth of Comoving Commodity Prices Proceedings of the Summer Computer Simulation Conference The American Economic Review Analyzing Nonrenewable Resource Supply Document de Travail Investment, Growth and Employment On the Dynamic Properties of the MPS Model A Model of World Energy Markets and OPEC Pricing Essays on Real Options Proceedings of the Mineral Economics and Management Society (MEMS). The Legacy of Robert Lucas, Jr Records & Briefs The Review of Economics and Statistics The Myth of Comoving Commodity Prices European Economy International Journal of Modelling & Simulation Management Science Two Models of an Open Economy Handbook of Natural Resource and Energy Economics Sofia Ramos Mr.Paul Cashin Douglas R. Bohi Ciaran Driver Frank Lee Cooper Boum Jong Choe Felipe Luis Aguerrevere Mineral Economics and Management Society. Meeting Kevin D. Hoover Paul Cashin Bengt-Christer Ysander Allen V. Kneese

in the last decade energy markets have developed substantially due to the growing activity of financial investors one consequence of this massive presence of investors is a stronger link between the hitherto segmented energy and financial markets this book addresses some of the recent developments in the interrelationship between financial and energy markets it aims to further the understanding of the rich interplay between financial and energy markets by presenting several empirical studies that illustrate and discuss some of the main issues on this agenda

there is a common perception that the prices of unrelated commodities move together this paper re examines this notion using a measure of comovement of economic time series called concordance concordance measures the proportion of time that the prices of two commodities are concurrently in the same boom period or same slump period using data on the prices of several unrelated commodities the paper finds no evidence of comovement in commodity prices the results carry an important policy implication as the study provides no support for earlier claims of irrational trading behavior by participants in world commodity markets

includes papers and proceedings of the annual meeting of the american economic association covers all areas of economic research

originally published in 1984 douglas a bohi and michael a toman have produced a convenient

reference source about disparate elements in the theory of nonrenewable resource supply and about general issues that arise when applying dynamic economic analysis the authors emphasise the inherently dynamic nature of resource supply decisions the effects of resource depletion on costs and behaviour and the influence of uncertainty about costs prices and reserves this title will be useful to students interested in environmental studies and economics practitioners and others who need to know more about complex interactions of economic forces and the resource base

this volume presents studies to explain international investment behaviour and assess its impact on growth and jobs the authors also examine policy measures to reverse the climate of low investment that has characterised recent years

this paper presents an analysis of the world energy and petroleum markets carried out by means of an econometric simulation model the model accepts a certain pricing path for opec crude oil together with assumptions about gdp and population growth and generates energy balance projections for seven world regions three industrial and four developing the demand side of the model consists of three end use sectors transportation industrial and residential commercial and one energy transformation sector thermal power generation the model presently has an endogenous supply specification only for coal simulation results portend that world demand for energy and petroleum is likely to remain at relatively low levels throughout the 1980s and early 1990s staying comfortably within opec s productive capacity through the early 1990s in addition the results show that a pricing path that calls for steady price increases at a moderate rate starting from the second half of the 1980s is probably close to the optimal long term pricing path for opec revenues of the two opec subgroups show greater sensitivity to the choice of a production prorationing regime than to the choice of a pricing path

this three volume collection celebrates the legacy of lucas winner of the nobel memorial prize in economic science in 1994 founder of the new classical school and one of the most influential macroeconomists of the late 20th century it presents his 11 most influential articles on macroeconomics together with articles by a wide variety of other key economists who extend develop criticize or are otherwise significantly influenced by his seminal ideas volume i 18 articles discusses foundations of the new classical macroeconomics lucas at the beginning of the new classical macroeconomics rational expectations intertemporal substitution and the natural rate hypothesis volume ii 29 articles covers empirical testing of the natural rate hypothesis policy ineffectiveness business cycles and econometrics and policy non invariance volume iii 24 articles addresses dynamic optimization asset pricing monetary and fiscal policy and endogenous growth

the purpose of the review is to promote the collection criticism and interpretation of economic statistics with a view to making them more accurate and valuable than they are at present for business and scientific purposes

issues for feb 1965 aug 1967 include bulletin of the institute of management sciences

research papers alternative macroeconomic models covering theoretical and empirical aspects of economic conditions in sweden incorporates structural change trade economic growth economic equilibrium stabilization policy market behaviour etc discusses economic implications of economic policy and external shocks bibliography graphs statistical tables

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