

CONTENTS

	Page
Acknowledgement	c
Abstract (Thai)	d
Abstract (English)	f
List of Tables	k
List of Figures	m
Statement of Originality (Thai)	o
Statement of Originality (English)	p
Chapter 1 Introduction	1
1.1 Statement and the Signification of the Problem	1
1.2 Literature Review	3
1.3 Objectives of the Study	5
1.4 Scope of the Study	5
1.5 Educational and Application Advantages	5
1.6 Structure of the Dissertation	5
Chapter 2 Methodology	7
2.1 Marginal distribution model	7
2.2 Copulas and Dependence Measures	8
2.2.1 Dependence Measures	9
2.2.2 Copula Families	11
2.2.3 Estimation of Copula Parameters	14
2.2.4 Criterion for copula selection	15
2.3 Vine Copulas	17
2.4 Method to select vine tree structure	19

2.4.1 Empirical Kendall's tau	20
2.4.2 Distance Measure	20
2.5 Time-varying Copulas	21
2.5.1 Time-varying Gaussian copula	21
2.5.2 Time-varying Student's T	21
2.5.3 Time-varying for non-Gaussian copula	22
2.6 Maximum Spanning Tree	23
Chapter 3 Dependence Structure between Crude Oil, Soybeans, and Palm Oil in ASEAN Region: Energy and Food Security Context	24
3.1 Introduction	24
3.2 Literature Review	27
3.3 Methodology	28
3.4 Data and Empirical Results	29
3.4.1 Results of C-vine Copula Analysis	32
3.4.2 Time-varying of C-vine Copula	37
3.5 Discussion and Policy Implications	41
3.6 Conclusions	48
Chapter 4 Relationship between Exchange Rates, Palm Oil Prices, and Crude Oil Prices: A Vine Copula Base GARCH Approach	51
4.1 Introduction	51
4.2 Literature Review	53
4.3 Methodology	56
4.4 Data and Empirical Results	57
4.4.1 Results of C-vine Copula Analysis	60
4.4.2 Time-varying of C-vine Copula	65
4.5 Conclusions and Policy Implications	68
Chapter 5 Dependence Structure between World Crude Oil Prices: Evidence from NYMEX, ICE, and DME Markets	72

5.1 Introduction	72
5.2 Methodology	75
5.3 Data and Empirical Results	77
5.3.1 D-vine Structure	82
5.3.2 Results of D-vine models	83
5.4 Conclusions	87
Chapter 6 Linkages between Agricultural Commodity Prices, Energy Prices and Exchange Rates	90
6.1 Introduction	90
6.2 Methodology	91
6.3 Data and Empirical Results	94
6.4 Conclusions	103
Chapter 7 Conclusions and Policy implications	105
7.1 Summary of the Study	105
7.2 Policy implications	108
7.3 Suggestions for Further Study	109
References	110
Appendix	
Appendix A	119
Appendix B	125
Appendix C	139
Appendix D	155
Curriculum Vitae	178

LIST OF TABLES

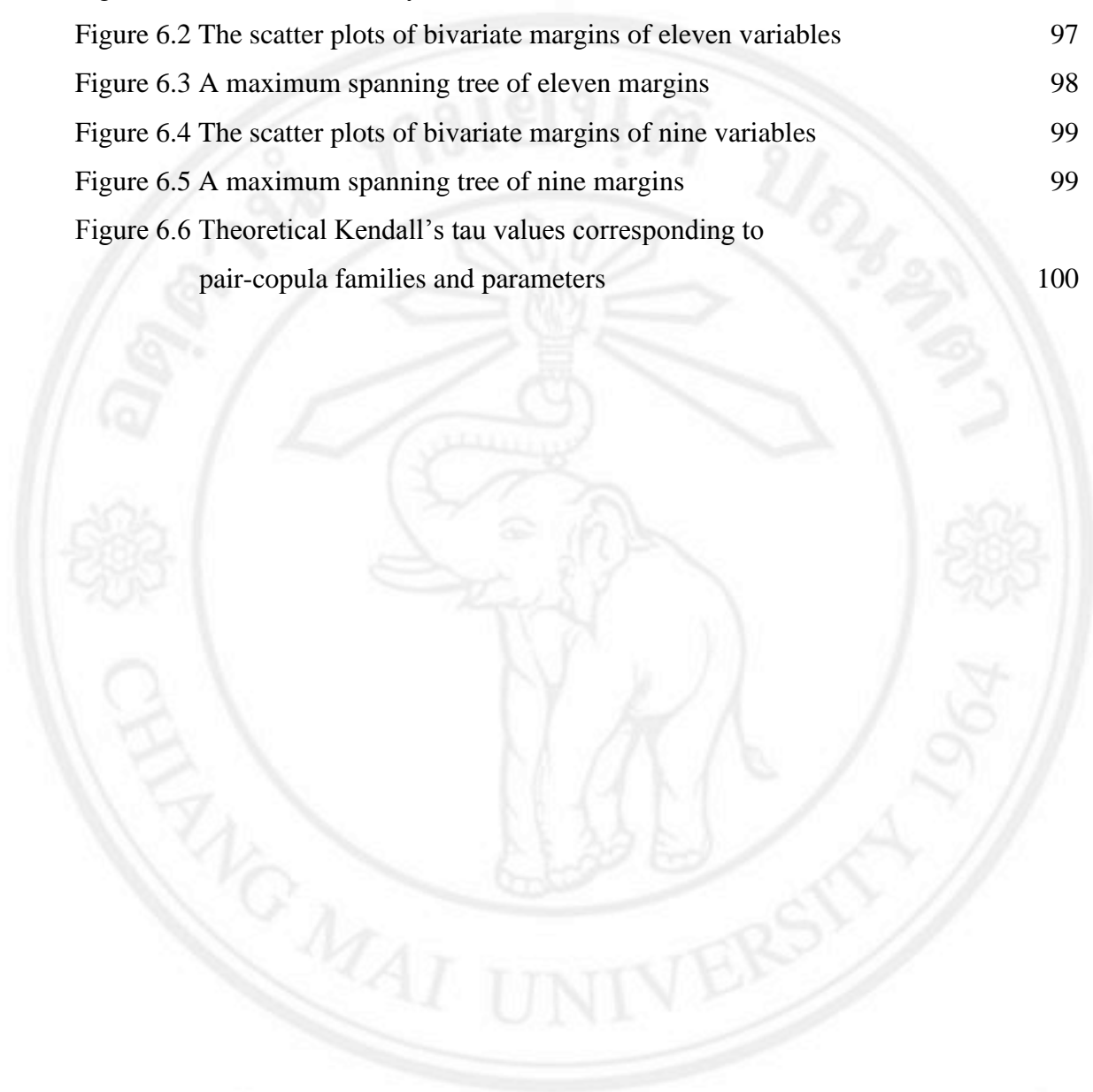
	Page
Table 2.1 Pair-copula function and parameter range of copula families	12
Table 2.2 Kendall's tau and tail dependence of copula families	13
Table 3.1 Data Descriptive Statistics for Log-difference of Crude Oil, Palm Oil, and Soybeans Prices	30
Table 3.2 Results of GARCH(1,1) with Skewed Student-T Residual for Log-difference of Crude Oil, Palm Oil, and Soybeans Prices	32
Table 3.3 Results of Crude Oil–Palm Oil (C,P) in Tree 1 of a C-vine Copula Model	34
Table 3.4 Results of Crude Oil–Soybeans (C,S) in Tree 1 of a C-vine Copula Model	35
Table 3.5 Results of Palm Oil–Soybeans given Crude Oil (P,S C) in Tree 2 of a C-vine Copula Model	36
Table 3.6 Results of Palm Oil–Soybeans (P,S) of a Bivariate Copula Model	37
Table 3.7 Results of Time-varying of C-vine Copula	38
Table 3.8 Biodiesel Production (Thousand Barrels Per Day)	43
Table 3.9 Fuel Ethanol Production (Thousand Barrels Per Day)	43
Table 4.1 Data Descriptive Statistics for Log-difference of Palm Oil Price, Crude Oil Price and Exchange Rate	58
Table 4.2 Results of GARCH(1,1) Test with Normal Residual for Exchange Rate Data, and of Skewed Student T Residual for Palm Oil and Crude Oil Data	60
Table 4.3 Results of Exchange Rate–Palm Oil (E,P) in Tree 1 of a C-vine Copula Model	62
Table 4.4 Results of Exchange Rate–Crude Oil (E,C) in Tree 1 of a C-vine Copula Model	63

Table 4.5 Results of Palm Oil–Crude Oil Given Exchange Rate (P,C E) in Tree 2 of a C-vine Copula Model	64
Table 4.6 Results of Palm Oil–Crude Oil (P,C) of a Bivariate Copula Model	65
Table 4.7 Results of Time-varying of C-vine Copula	66
Table 5.1 Data Descriptive Statistics for Log-difference of Crude Oil Futures Price 1-Pos	77
Table 5.2 Results of ARMA(p,q)-GARCH(1,1) with Skewed Student-T Residual for Log-difference of Crude Oil Futures Price 1-Pos	78
Table 5.3 P-values of K–S Test and Box–Ljung Test for Marginal Distributions	79
Table 5.4 Bivariate Copula Analysis of NYMEX–ICE, NYMEX–DME, and ICE–DME	81
Table 5.5 Empirical Kendall’s tau Matrix	82
Table 5.6 Symmetric Distance Measure Matrix	83
Table 5.7 Comparison between Parameters from Sequential Estimation and Joint MLE Estimation of Model 1: D-vine Model by Empirical Kendall’s tau Sequencing	84
Table 6.1 The description of variable	94
Table 6.2 An appropriate marginal model for each data series	95
Table 6.3 Empirical Kendall's tau value of the bivariate margins of eleven variables	96
Table 6.4 Empirical Kendall's tau values of the bivariate margins of nine variables	98
Table 6.5 Results of Pair-Copula Analysis of nine variables	101

LIST OF FIGURES

	Page
Figure 2.1 The structures of the C-vine (left) and the D-vine (right) copulas	18
Figure 3.1 The pair-copulas of three-dimensional C-vine trees	29
Figure 3.2 The log-prices, and the growth rates of crude oil, palm oil, and soybeans prices	31
Figure 3.3 The time-varying of the pair-copulas	40
Figure 4.1 The pair-copulas of three-dimensional C-vine trees	57
Figure 4.2 The log-data and the log-difference of palm oil price, crude oil price, and exchange rates	59
Figure 4.3 The time-varying of the pair-copulas	67
Figure 4.4 The C-vine copula for the exchange rate, and palm oil and crude oil data with the pair-copula families and the Kendall's tau values	69
Figure 5.1 The crude oil futures prices of the NYMEX, ICE, and DME	74
Figure 5.2 Procedure of Analysis	76
Figure 5.3 The scatter plots of NYMEX–ICE, ICE–DME, and NYMEX–DME	80
Figure 5.4 The order of the variables in the first tree of the D-vine structure by the empirical Kendall's tau	82
Figure 5.5 The order of the variables in the first tree of the D-vine structure by the symmetric distance measure	83
Figure 5.6 The Model 1: D-vine model by the empirical Kendall's tau sequencing	85
Figure 5.7 The Model 2: D-vine model by the distance measure sequencing	85
Figure 5.8 The Model 3: D-vine model with different orders of the variables: the DME, NYMEX, and ICE	86
Figure 5.9 The Model 4: D-vine model with different orders of the variables: the NYMEX, DME, and ICE	86

Figure 6.1 Procedure of Analysis	92
Figure 6.2 The scatter plots of bivariate margins of eleven variables	97
Figure 6.3 A maximum spanning tree of eleven margins	98
Figure 6.4 The scatter plots of bivariate margins of nine variables	99
Figure 6.5 A maximum spanning tree of nine margins	99
Figure 6.6 Theoretical Kendall's tau values corresponding to pair-copula families and parameters	100



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ข้อความแห่งการริเริ่ม

- 1) งานวิจัยนี้ได้ประยุกต์ใช้คอปูลาภายใต้แบบจำลองอาร์มาร์กซ์เพื่อศึกษาความสัมพันธ์ระหว่างตัวแปรทางเศรษฐกิจ ราคาอาหารหรือราคาสินค้าเกษตร และราคาพลังงาน ซึ่งเกี่ยวข้องกับราคาอาหารและราคาพลังงานในภูมิภาคอาเซียน
- 2) เพื่อที่จะปรับปรุงความแม่นยำของการวิเคราะห์ความสัมพันธ์ คอปูลาภายใต้แบบจำลองอาร์มาร์กซ์จึงถูกใช้ เนื่องจากข้อมูลของตัวแปรแต่ละตัวในงานวิจัยนี้ได้แสดงให้เห็นหลักฐานของการกระจายที่ไม่ปกติ ดังนั้นการวัดความสัมพันธ์โดยใช้คอปูลาภายใต้แบบจำลองอาร์มาร์กซ์ จึงมีความเหมาะสมมากกว่าวิธีการแบบเดิม
- 3) ผลการศึกษาของงานวิจัยนี้มีประโยชน์สำหรับการกำหนดนโยบายการพัฒนาเศรษฐกิจและสังคมในระดับมหภาคของภูมิภาคอาเซียนและการจัดการความเสี่ยงในการค้าระหว่างประเทศและตลาดการเงิน

STATEMENT OF ORIGINALITY

- 1) This research applied the copula based ARMA-GARCH model to study the relationship between economic variables, food prices or agricultural commodity prices, and energy prices, which are related to the prices of food and energy in the ASEAN region.
- 2) In order to improve the accuracy of the relationship analysis, the copula based ARMA-GARCH model is used. Since the data of each variable in this research exhibited evidence of non-normal distribution therefore measuring the relationship by using the copula based ARMA-GARCH model is more appropriate than the conventional approach.
- 3) The results of this research are useful for the formulation of social and economic development policy at the macro-level of the ASEAN region, and risk-management in the international trade and financial markets.