

References

- Abedin. (2013). “*Effect of ethanol-gasoline blend on Nox emission in SI engine*”. Renewable and Sustainable Energy Review 24 (2013) 209-222.
- Aleve, F.M.I. and Neves, C. (2010). “*Extreme Value Distributions*”. International Encyclopedia of Statistical Science. Springer-Varlag, 3:493-496.
- Chaithep, K.2012. “*Value at Risk analysis of Gold price return using Extreme Value Theory*”. Master’s Thesis of Economics Chiang Mai University.
- Chuangchid, K., et al. (2012). “*Application of Extreme value Copulas to palm oil prices analysis*”. Business Management Dynamics, 2 (July 2012): 25-31.
- Chuangchid, K., et al. (2012). “*Factors Affecting Palm Oil Price Based on Extremes Value Approach*”. International Journal of Marketing Studies, Vol. 4, No. 6; 2012.
- Chuangchid, K., et al. (2013). “*Predicting Malaysian palm oil price using Extreme Value Theory*”. International Journal of Agricultural Management, Vol. 2, No. 2 (January 2013):91-99.
- CibeleHalász. (2011). “*Ethanol in Brazil*”. Submitted as coursework for PH240, Stanford University, Fall 2011.
- CME Group. (2012). “*Ethanol outlook report*”. Commodity Research Bureau. Retrivedfrom <http://cmegroup.barchart.com/ethanol/archive/1340628849-CME-Weekly-Ethanol-25-Jun-2012.pdf>.
- Gumbel, E. J. (1960). “*Bivariate exponential distribution*”. Journal of the American Statistical Association, 55(292), 698-707.
- George Rapsomanikis and David Hallam. (2006). “*Threshold cointegration in the sugar- ethanol-oil price system in Brazil: evidence from nonlinear vector error correction models*”. FAO commodity and trade policy research working paper, No.22.

- Hossein Shapouri, OEPNU/OCE, USDA and Dr. Michael Salassi, J. Nelson Fairbanks. (2006). *“The Economic Feasibility of Ethanol production from Sugar in the United States”*. The Office of Energy Policy and New Uses (OEPNU), Office of the Chief Economist (OCE), U.S. Department of Agriculture (USDA), and Louisiana State University (LSU).
- Huang, J-J.et al. 2009. *“Estimating value at risk of portfolio by conditional copula-GARCH method”*. Insurance: Mathematics and Economics, 45: 315-324.
- James Jacobs, Ag Economist. (2006). *“Ethanol from sugar : What are the prospects for U.S. sugar co-ops?”*. USDA Rural Development. Retrieved from <http://www.rurdev.usda.gov/rbs/pub/sep06/ethanol.htm>
- Jammazi R and Aloui C. (2012). *“Crude oil price forecasting: Experimental evidence from wavelet decomposition and neural network modeling”*. Energy Economics 34 (2012) 828-841.
- Jarrett Whistance n, Wyatt Thompson. (2009). *“How does increased corn-ethanol production affect US natural gas prices?”*. University of Missouri, Columbia, MO 65203, USA.
- Lai, L., and Wu, P. (2007). *“An Extreme Value Analysis of Taiwan's Agriculture Natural Disaster loss data”*. International Conference on Business and Information (BAI). Tokyo, Japan.
- Martin Schlather.(2001). *“Examples for the coecient of tail dependence and the Domain of attraction of a bivariate extreme value distribution”*. Statistics & Probability Letters, 53 (2001) 325–329. Retrieved from www.elsevier.nl/locate/stapro
- Mathieu R and Mohammed S. (2012). *“Extreme value copulas and max-stable processes”*. Journal de la Societe Francaise de Statistique, Vol. 153 No. 3 (2012).
- MutitaKaewkheaw, PisitLeeahtam, and ChukiattChaiboosri. (2012). *“An Analysis of Relationship between Gold Price and U.S. Dollar Index by Using Bivariate Extreme Value Copulas”*. Master’s Thesis of Econonmics Chiang Mai University.

- Ning, C. and Wirjanto, S.T. (2009). “*Extreme return–volume dependence in East-Asian stock markets: A copula approach*”. Finance Research Letters, 6: 202-209.
- P.W. Gerbens-Leenes and A.Y. Hoekstra. (2009). “*The water footprint of sweeteners and bio-ethanol from sugar cane, sugar beet and maize*”. Value of water research report series no. 38.
- Pał Rakonczai and Nader Tajvidi.(2010). “*On Prediction of Bivariate Extremes*”. Department of Mathematical Statistics, Lund Institute of Technology Box 118 SE-22100.
- S. Nadarajah. (1999). “*A polynomial model for bivariate extreme value distributions*”. Statistics & Probability Letters, 42 (1999) 15–25
- Segers, J. 2005. “*Extreme-Value Copulas*”. Medium Econometrische Toepassingen., 13(1), 9-11.
- SimlaTokgoz and AmaniElobeid. (2006). “*An Analysis of the Link between Ethanol, Energy, and Crop Markets*”. Working Paper 06-WP 435
- Sriboonchitta, S., et al. 2013. “*Modeling volatility and dependency of agricultural price and production indices of Thailand: Static versus time-varying copulas*”.
- Stephenson, A. 2011. “*Functions for extreme value distributions*”. Package ‘evd’, Version 2.2-4.
- ValeriNatanelove, Andrew M. McKenzie, Guido Van Huylenbroeck. (2013). “*Crude oil-corn-ethanol-nexus : A contextual approach*”. Energy Policy 63 (2013) 504-513.
- Zhang Y. (2013). “*Speculative trading and WTI crude oil futures price movement : An empirical analysis*”. Applied Energy 107 (2013) 394-402.
- Zhang Y and Wang Z. (2013). “*Investigating the price discovery and risk transfer functions in the crude oil and gasoline futures markets: Some empirical evidence*”. Applied Energy 104 (2013) 220-228.