



All



ADVANCED SEARCH

Conferences > 2009 International Conference... ?

An Empirical Analysis on the Portfolio of QDII Fund and Greenhouse Gas Emission Permits

Publisher: IEEE

Cite This

PDF

Wei Lu ; Wen-jun Wang ; Bai-qi Miao All Authors

44
Full
Text Views



Alerts

Manage Content Alerts
Add to Citation Alerts

Abstract	
Authors	Down PDF
Figures	
References	Abstract: The European Union Allowance (EUA) futures traded on European Climate Exchange (ECX) is selected to represent the Greenhouse Gas Emission Permits (carbon assets) in this ... View more
Keywords	► Metadata Abstract: The European Union Allowance (EUA) futures traded on European Climate Exchange (ECX) is selected to represent the Greenhouse Gas Emission Permits (carbon assets) in this paper. The Copula function is applied to get the joint distribution function of the return rates of EUA futures and a Qualified Domestic Institutional Investor (QDII) fund in China. Based on the joint distribution function of the two assets, the
Metrics	
More Like This	

This website utilizes technologies such as cookies to enable essential site functionality, as well as for analytics, personalization, and targeted advertising purposes. You may change your settings at any time or accept the default settings. You may close this banner to continue with only essential cookies. [Privacy Policy](#)

Storage Preferences

- ☐ Targeted Advertising
- ☐ Personalization
- ☐ Analytics

Save

Accept All

Reject All

Contents

Sign in to Continue Reading

Authors	▼
Figures	▼
References	▼
Keywords	▼
Metrics	▼

This website utilizes technologies such as cookies to enable essential site functionality, as well as for analytics, personalization, and targeted advertising purposes. You may change your settings at any time or accept the default settings. You may close this banner to continue with only essential cookies. [Privacy Policy](#)

Storage Preferences

- ☐ Targeted Advertising
- ☐ Personalization
- ☐ Analytics

Save

Accept All

Reject All

IEEE Account

- » Change Username/Password
- » Update Address

Purchase Details

- » Payment Options
- » Order History
- » View Purchased Documents

Profile Information

- » Communications Preferences
- » Profession and Education
- » Technical Interests

Need Help?

- » **US & Canada:** +1 800 678 4333
- » **Worldwide:** +1 732 981 0060
- » Contact & Support

This website utilizes technologies such as cookies to enable essential site functionality, as well as for analytics, personalization, and targeted advertising purposes. You may change your settings at any time or accept the default settings. You may close this banner to continue with only essential cookies. [Privacy Policy](#)

Storage Preferences

- ☐ Targeted Advertising
- ☐ Personalization
- ☐ Analytics

Save

Accept All

Reject All