
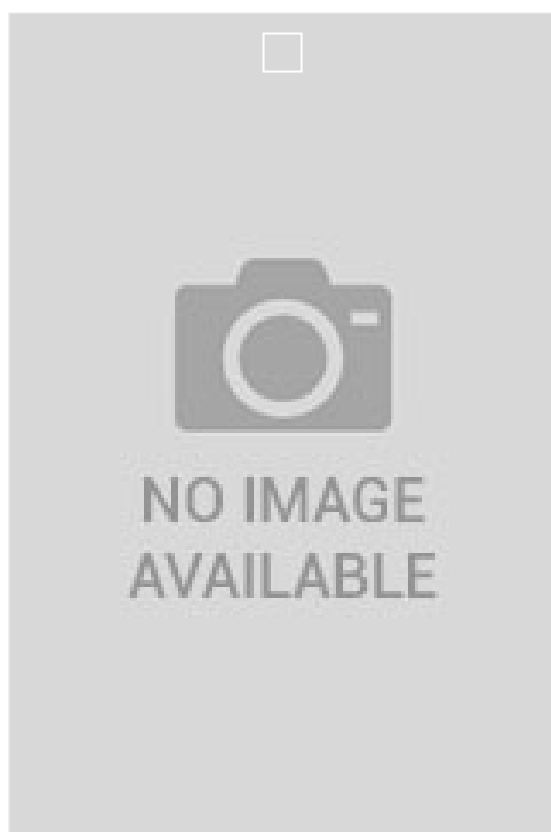


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Price Discovery and Asymmetric Volatility Spillovers in Indian Spot-Futures Gold Markets

Price Discovery and Asymmetric Volatility Spillovers in Indian Spot-Futures Gold Markets

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Subject(s): Economy

Published by: Τεχνολογικό Εκπαιδευτικό Ίδρυμα Ανατολικής Μακεδονίας και Θράκης

Keywords: Price Discovery; Asymmetric Volatility Spillover; Cointegration; VECM; EGARCH Model

Summary/Abstract: This study attempts to examine the price discovery process and volatility spillovers in Gold futures and spot markets of National Commodity Derivatives Exchange (NCDEX) by employing Johansen's Vector Error Correction Model (VECM) and the Bivariate ECM-EGARCH(1,1) model. The empirical result confirms that the spot market of Gold plays a dominant role and serves as effective price discovery vehicle. Besides the study results show that the spillovers



of certain information take place from spot market to futures market and the spot market of gold have the capability to expose the all new information through the channel of its new innovation.

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Journal: International Journal of Economic Sciences and Applied Research (</search/journal-detail?id=253>)

Issue Year: V/2012

Issue No: 3

Page Range: 65-80

Page Count: 16

Language: English

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