







Home ▶ All Journals ▶ Economics, Finance & Business ▶ Applied Economics ▶ List of Issues

▶ Volume 39, Issue 9 ▶ Time-varying threshold cointegration and

Applied Economics > Volume 39, 2007 - Issue 9

391 22

Views CrossRef citations to date Altmetric

Original Articles

Time-varying threshold cointegration and the law of one price

Haesun Park, James W. Mjelde ■ & David A. Bessler

Pages 1091-1105 | Published online: 05 Apr 2011

⚠ https://doi.org/10.1080/00036840500486540 **66** Cite this article

> Sample our Business & Industry Journals >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

66 Citations

Metrics

Reprints & Permissions

Read this article

⋖Share

Abstra

A theore

costs an three-re

markets

nonline

to the

the mar

We Care About Your Privacy

We and our 891 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage . Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

variate

ansaction

Show Purpose gas

ere are

hicago is

cts relative

d whether

Acknow

The authors thank Dr Ming Lo for providing the basis for the GAUSS program used in this study.

Related Research Data

North American Oriented Strand Board Markets, Arbitrage Activity, and Market Price

Dynamics: A Smooth Transition Approach

Source: Wiley

Linking provided by Schole plorer





Cited by 22 Recommended articles People also read



Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright