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Applied Economics > Volume 51, 2019 - Issue 35

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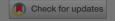
**Articles** 

# Baltic Dry Index and iron ore spot market: dynamics and interactions

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Pages 3855-3863 | Published online: 05 Mar 2019

**66** Cite this article A https://doi.org/10.1080/00036846.2019.1584384





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#### **ABSTRACT**

Baltic Dry Index (BDI) is often included in the iron ore spot price. Iron ore market

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No potential conflict of interest was reported by the authors.

### Notes

- <sup>1</sup> Iron ore price is for Chinese imported iron ore fines.
- $^2$  For literature of HAM in the financial markets, see Peter, Hommes, and Manzan (2007), Frijns, Lehnert, and Zwinkels (2010), Lux (2012), Huang and Chen (2014), Chen, Huang, and Zheng (2018), among others.
- <sup>3</sup> Price including shipping cost at Tianjin port for iron ore with a content of 62% iron. Data link: <a href="http://www.imf.org/external/np/res/commod/index.aspx">http://www.imf.org/external/np/res/commod/index.aspx</a>.
- <sup>4</sup> The quadratic-match average method is used to interpolate the data within the quarter such that the average of monthly observations is equal to the quarterly value.

## Additional information

# Funding

This project received funding support from The supply chain and financial engineering technology research center, Guangdong province, China; the Youth Foundation of the Humanities and Social Sciences Research of the Ministry of Education of China [grant



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