

941 Views | 35 CrossRef citations to date | 0 Altmetric

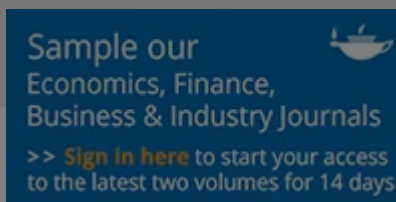
Original Articles

Volatility in the gold futures market

Jonathan Andrew Batten  & Brian M. Lucey

Pages 187-190 | Published online: 05 Apr 2008

 Cite this article  <https://doi.org/10.1080/13504850701719991>



 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

Abstract

We investigate the volatility structure of gold, trading as a futures contract on the Chicago Board of Trade using intraday (high frequency) data from January 1999 to December 2005. Apart from investigating the now familiar GARCH properties we also

utilize a new method to provide new insights into the operation of the market. The results suggest that the microstructure of the market is more complex than previously thought. The volume of trading is higher than expected, and the volatility is more persistent than previously thought.

We Care About Your Privacy

We and our 842 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

[List of Partners \(vendors\)](#)

 I Accept

Essential Only

Show Purpose

Related

of uncertainty >

Joscha Beckmann et al.
Quantitative Finance
Published online: 13 Nov 2018

The Integration of Artificial Neural Networks and Text Mining to Forecast Gold Futures Prices >

Hsin-Hung Chen et al.
Communications in Statistics - Simulation and Computation
Published online: 14 Apr 2016

Speculation, Cross-Market Sentiment and the Predictability of Gold Market Volatility >

Zibo Niu et al.
Journal of Behavioral Finance
Published online: 11 Aug 2022



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research
- Help and information
- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up

