

MODELING AND FORECASTING PRIMARY COMMODITY PRICES

WALTER C. LABYS

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Modeling And Forecasting Primary Commodity Prices:

Modeling and Forecasting Primary Commodity Prices Walter C. Labys, 2017-03-02 Recent economic growth in China and other Asian countries has led to increased commodity demand which has caused price rises and accompanying price fluctuations not only for crude oil but also for the many other raw materials Such trends mean that world commodity markets are once again under intense scrutiny This book provides new insights into the modeling and forecasting of primary commodity prices by featuring comprehensive applications of the most recent methods of statistical time series analysis The latter utilize econometric methods concerned with structural breaks unobserved components chaotic discovery long memory heteroskedasticity wavelet estimation and fractional integration Relevant tests employed include neural networks correlation dimensions Lyapunov exponents fractional integration and rescaled range The price forecasting involves structural time series trend plus cycle and cyclical trend models Practical applications focus on the price behaviour of more than twenty international commodity markets Modeling and Forecasting Primary Commodity Prices Walter C. Labys, 2006

Primary Commodity Prices L. Alan Winters, David Sapsford, Centre for Economic Policy Research (Great Britain), 1990 This book reports the proceedings of a major international conference on Primary Commodity Prices Economic Models and Policy held in London under the auspices of the Centre for Economic Policy Research in March 1989 **Commodity Models for Forecasting and Policy Analysis** Walter C. Labys, Peter K. Pollak, 2024-02-01 Originally published in 1984 this book remains as relevant as when it was first published At that time the oil crises of the 1970s and the growing international debt burden highlighted the extent to which events in primary commodity markets continue to influence the economies of developing and industrialized economies alike Commodity modelling has become a valuable tool in efforts to predict and understand the behaviour of commodity markets and thereby reduce their fluctuations This book provides an overview of the nature of the different types of commodity model as well as their diverse applications In non technical language the reader is introduced to the underlying modelling methodologies including their advantages limitations and commodity specific implications The book will be of interest to commodity economists traders and analysts economic planners and those involved in agricultural mineral and energy modelling Commodity Modeling and Pricing Peter V. Schaeffer, 2008-10-06 Commodity Modeling and Pricing provides extensions and applications of state of the art methods for analyzing resource commodity behavior Drawing from the seminal work of Professor Walter Labys on the development of econometric methods for forecasting commodity prices this collection of essays features expert contributors ranging from practitioners in private industry public sector and nongovernmental organizations to scholars in higher education all of whom were Labys's former students or collaborators Filled with in depth insights and expert advice Commodity Modeling and Pricing contains the information you need to excel in this demanding environment **Agricultural Commodity Markets and Trade** Alexander Sarris, David Hallam, 2006-01-27 This book argues that the viability of many observed market and non market interventions in

agricultural products worldwide depends considerably on the underlying behaviour of the relevant commodity markets Many of these policies have had distortive impacts resulting in much discussion and controversy in the context of the World Trade Organization WTO Doha Round of trade negotiations

Recent Developments in Commodity Modeling Walter C. Labys,1988 A review of the state of the art of Bank commodity modeling for forecasting and analysis of supplies demand and prices

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