

Bibliography

- Abraham, B. and J. Ledolter. 1983. *Statistical Methods for Forecasting*. New York : Wiley.
- Anderson, O.D. 1976. *Time Series Analysis and Forecasting: The Box-Jenkins Approach*. London : Butterworths.
- Anderson, T.W. 1971. *The Statistical Analysis of Time Series*. New York : Wiley.
- Bloomfield, P. 1976. *Fourier Analysis of Time Series: An Introduction*. New York : Wiley.
- Baumol, W.T. 1965. *The stock market and Economic efficiency*. New York : Fordham University Press.
- Box, G.E.P. and G.M. Jenkin. 1976. *Time Series Analysis (revised ed.)*. San Francisco : Holden-Day.
- Brown, R.G. 1963. *Smoothing, Forecasting and Prediction of Discrete Time Series*. New Jersey : Prentice-Hall.
- Chatfield, C. 1989. *The Analysis of Time Series: An Introduction (4th ed.)*. London : Chapman & Hall.
- Diggle, P.J. 1990. *Time Series : A Biostatistical Introduction*. Oxford : Oxford University Press.
- Durbin, J. 1996. *Time series Analysis Based on State Space Modelling for Gaussian and Non-Gaussian Observations*. Oxford : Oxford University Press.
- Granger, C.W.J. and O. Morgenstern. 1963. "Spectral Analysis of New York Stock Market Prices", *Kyklos* **16**.
- Fuller, W.A. 1976. *Introduction to Statistical Time Series*. New York : Wiley.
- Hamilton, J. 1994. *Time Series Analysis*. New Jersey : Princeton University Press.
- Hannan, E.J. 1960. *Time Series Analysis*. London : Methuen.
- _____. 1970. *Multiple Time Series*. New York : Wiley.

- Heston, S.L. 1993. "A Closed-form Solution for Options with Stochastic Volatility, with Application to Bond and Currency Options". *Review of Financial Studies*, **6**, 327-343.
- Hull, J. and A. White. 1993. "The Pricing of Option on Assets with Stochastic Volatilities". *Journal of Finance*, **42**, 281-300.
- Hull, J. 1995. *Introduction of Future and Options Markets (2nd ed)*. New Jersey : Prentice-Hall.
- _____. 1993. *Option, Future, and Other Derivative Securities (2nd ed)*. New Jersey : Prentice-Hall.
- Jenkin, G.M. and D.G. Watts. 1968. *Spectral Analysis and Its Application*. San Francisco : Holden-Day.
- Ljung, G.M. and G.E.P. Box. 1978. "On a Measure of the Lack of Fit in Time Series Model". *Biometrika* **65**, 297-303.
- Lunn, A.D. and D. McNeil. 1991. *Computer Interactive Data Analysis*. New York : John Wiley and Son.
- McNeil, D. 1995. *Epidemeological Research Methods*. New York : John Wiley and Sons.
- _____. 1994. *Modern Statistical Aspects an Introduction*. New York : John Wiley and Sons.
- _____. 1998a. *ASP Users Manual*. Syden, Australia : Macquarie University.
- Pagan, A.R. and G.W. Schwert. 1990. "Alternative Models for Conditional Stock Volatility". *Journal of Econometrics*, **45**, 267-290.
- Shumway, R.H. 1988. *Applied Statistical Time Series Analysis*. New Jersey : Prentice-Hall.
- Shephard, N. 1966. Statistical aspects of ARCH and Stochastic Volatility : *Time Series Models, in Econometrics, Finance and Other Fields*. D.R.Cox, D.V. Hinkley and Barndorff-Neilsen, England.

- Stein, E.M. and J. Stein. 1991. "Stock Price Distributions with Stochastic Volatility : an Analytic Approach". *Review of Financial Studies*, **4**, 727-752.
- Taylor, S.J. 1986. *Modelling Financial Time Series*. Chichester : John Wiley.
- _____. 1994. "Modelling Stochastic Volatility". *Mathematical Finance*, **4**, 183-204.
- Tong, H. 1990. *Nonlinear Time Series*. Oxford : Oxford University Press.
- Ungerer, H. ; O. Evans. and P. Nuberg. 1983. *The European Monetary System the Experience, 1979-82*. Washington, D.C : International Monetary Fund.
- University of Technology, Sydney. 1998. Abstracts of *Quantitative Methods in Finance 1998 conference*. Manly Pacific Parkroyal Hotel.
- Watcharin, K. 1998. "Graphing and Modelling Tides in The Gulf of Thailand".
M.Sc. (Research Methodology), Prince of Songkla University. (Unpublished)
- Whittle, P. 1983. *Prediction and Regulation (2nd ed.)*. Minneapolis : University of Minnesota Press.