

Special Issue On Futures Markets: Price Discovery And Price Determination

by Jerome L Stein; B. A Goss

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Journal of Financial Markets 2002. 13. www.ijetmas.com March 2015, Volume 3, Special Issue, ISSN 2349-4476
commodity futures, price discovery is the use of futures prices to determine Price Formation in Spot and Futures
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was traded in the special period, rather than financial trading on futures markets (Baldi et al., 2011). But E-G model
can hardly infer parameters and determine the co- integration rank of the. Special issue on futures markets : price
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