

**Pacific-Basin  
Capital Markets Research  
Volume III**

edited by  
**S.G. Rhee  
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# Pacific Basin Capital Markets Research

**Hans-Jacob Krümmel, Simon Koppers**



## **Pacific Basin Capital Markets Research:**

**Pacific-basin Capital Markets Research** S. Ghon Rhee, Rosita P. Chang, 1990      **Pacific-basin Capital Markets Research** S. Ghon Rhee, Rosita P. Chang, 1990      User's Guide 1991 Pacific-Basin Capital Markets Databases University of Rhode Island. Pacific Basin Capital Markets Research Center, 1990      **Price Interdependence Among Equity Markets in the Asia-Pacific Region** Eduardo Roca, 2020-11-26 This title was first published in 2000 An investigation of the issue of financial markets interdependence or integration through the application of recently developed and powerful techniques in time series econometrics The text provides coverage of theoretical analysis and applications in the context of the Asia Pacific region      Banking and Capital Markets Lloyd Patrick Blenman, 2010 Ch 1 Value at risk disclosures and the implications on bank stakeholders Jason Ball and Victor Fang ch 2 Ex ante versus ex post regulation of bank capital Arup Daripa and Simone Varotto ch 3 Effects of international interbank loans on twin crises Erhan Uluceviz and Levent Yildiran ch 4 International transmission effects of volatility between financial markets in the G 7 since the introduction of the Euro Lucia Morales ch 5 Country of origin determinants of value creation in international joint ventures a comparison of Hong Kong and U S investments in China Usha R Mittoo Dennis Chung and Zhou Zhang ch 6 Maturity transformation strategies and interest rate risk of financial institutions evidence from the German market Hendrik Scholz Stephan Simon and Marco Wilkens ch 7 Asymmetries in the market price of risk evidence from Latin America Gokce Soydemir Rahul Verma and Jose Moreno ch 8 Corporate governance institutions as signaling and commitment devices Angelo Baglioni ch 9 Managing the costs of issuing common equity the role of registration choice Jennifer E Bethel and Laurie Krigman ch 10 The impact of arrangers and buyout sponsors on loan pricing in LBOs a cross border study Kenneth Daniels and Irwin Morgan ch 11 Ownership control and valuation changes for earning announcements around U S Cross listings by Canadian firms Lawrence Kryzanowski and Arturo Rubalcava ch 12 Analysis of the investment potential and inflation hedging ability of precious metals James R McCown and John R Zimmerman ch 13 Corporate governance and ownership structure in emerging markets evidence from Latin America Diego Cueto ch 14 Asymmetric impact of news on stock return volatility Joon Young Song      **Stock Index Futures** Charles M.S. Sutcliffe, 2018-01-18 The global value of trading in index futures is about 20 trillion per year and rising and for many countries the value traded is similar to that traded on their stock markets This book describes how index futures markets work and clearly summarises the substantial body of international empirical evidence relating to these markets Using the concepts and tools of finance the book also provides a comprehensive description of the economic forces that underlie trading in index futures Stock Index Futures 3 e contains many teaching and learning aids including numerous examples a glossary essay questions comprehensive references and a detailed subject index Written primarily for advanced undergraduate and postgraduate students this text will also be useful to researchers and market participants who want to gain a better understanding of these markets      **The Palgrave Companion to Chicago Economics** Robert A.

Cord,2023-01-01 The University of Chicago has been and continues to be one of the most important global centres for economics With six chapters on themes in Chicago economics and 33 chapters on the lives and work of Chicago economists this volume shows how economics became established at the University how it produced some of the world s best known economists including Frank Knight Milton Friedman and Robert Lucas and how it remains a global force for the very best in teaching and research in economics With original contributions from a stellar cast this volume provides economists especially those interested in macroeconomics and the history of economic thought with an in depth analysis of Chicago economics

**Pacific Service Enterprises And Pacific Cooperation** Gunnar K Sletmo,Gavin Boyd,2019-06-04 This book is the result of a team effort that has brought together researchers from Europe Japan and North America Their backgrounds and experience reflect the interdisciplinary scope of the book which covers economic political and business aspects of service enterprises and cooperation in the Pacific Asia region The idea for this project originated with Gavin Boyd who approached l Ecole des Hautes Etudes Commerciales HEC in 1990 in order to explore possible avenues of cooperation HEC s Center for International Business Studies CETAI which has a long standing interest in Asia agreed to support the project and the newly created Orner DeSerres Chair of Commerce also at HEC accepted to coordinate the project and to provide technical support Gavin Boyd Associate Member of CET AI and Gunnar K Sletmo Orner DeSerres Professor of Commerce and Member of CETAI agreed to serve as coeditors for the book *Advances in Investment Analysis and Portfolio Management* Cheng-Few

Lee,2002-07-12 Twelve papers focus on investment analysis portfolio theory and their implementation in portfolio management Industrial Policies In The Pacific Gunnar K. Sletmo,2019-04-01 In GATT negotiations over the past several years the United States a founding member of the Asia Pacific Economic Cooperation Forum has been pushing hard for a global liberalization of trade in services This development would have special significance for the Pacific because of the intensifying competition between the United States and Japan for market shares A comprehensive analysis of the service sector s role in that dynamic region is offered in this timely volume Leading experts explore how service enterprises have affected trade in goods and transnational manufacturing forming a regional pattern of interdependence The authors assess each service sector from a regional perspective and offer detailed individual country studies as well The concluding chapters provide a broad overview of corporate strategies discuss questions of regional cooperation and identify opportunities for new regional service enterprises *The Changing Capital Markets of East Asia* Ky Cao,1995-11-16 The contributors look at the growing sophistication of capital markets in East Asia and discuss the possible economic and political consequences

**Studies in the Financial Markets of the Pacific Basin** Theodore Bos,Thomas A. Fetherston,1994 This eleventh volume in the series on research in international business and finance deals with studies in the financial markets of the Pacific Basin Topics covered by the book include emerging Asian equity markets and the money markets of the area The Changing Environment of International Financial Markets Dilip K. Ghosh,Edgar Ortiz,2016-01-01 This edited collection

examines the emerging issues arising from increasingly globalized financial markets Topics covered include the exchange of rate market equilibrium and efficiency inflation and interest rates capital movements the balance of payments and international reserves foreign debt country risk analysis currency market arbitrage and speculative designs under market imperfection international tax issues and trade liberalization and offshore banking

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José María Fanelli, Rohinton Medhora, 1998-11-12 For the large number of developing countries undergoing significant structural transformations one of the most important and controversial adjustment areas is that of the financial markets Focusing on the role of the institutional and enabling environment within which financial reform occurs and on the integration of principles of finance with more macroeconomic approaches to the subject the book contains case studies of reform experiences in Argentina India Nigeria Turkey and Uruguay Themes studied include the go slow versus big bang approach and the particular problem of bank firm inter linkages in Eastern Europe

#### **Econometric Analysis of Weak Form of Market Efficiency**

Uttam B Sapate, Econometric Analysis of Weak Form of Market Efficiency This book Econometric Analysis of Weak Form of Market Efficiency is an outcome of doctoral research work carried out on a large amount of stock market data using MATLAB software It is a unique study wherein a battery of econometric tests has been applied to test the Indian stock market s weak form efficiency This book consists of 6 chapters describing the concepts of market efficiency econometric analysis and outcomes of the study Each chapter deals with complex mathematical terminology in lucid and simple language for better understanding This books aims at providing advance knowledge to the researches for application of econometric techniques to ascertain market efficiency However at the same time it is useful as a practical guide to the graduate post graduate students of management economics and securities markets and engineering for carrying out desk research using MATLAB handling large amount of secondary data The research outcomes are expected to be guiding force to investors academicians researchers in many ways wherein this work can further be extended

**Growth determinants in East and Southeast Asian economies** Hans-Jacob Krümmel, Simon Koppers, 2022 Already in the 1960s the four little dragons Hong Kong Singapore South Korea and Taiwan started their industrialization moving steadily upwards with increasing growth rates some of them double digit in the 1980s Most significant for these results has been their export oriented growth strategy capitalizing on low labour costs and opening them up to the world market with all its benefits and pressures Until today they have attracted quite a lot of foreign investors bringing technology and skills beside the pure capital Thus all four countries have reached a more sophisticated level of production and partly even developed into service and financial centres Combining these developments with the already advanced Japan the entire Asia Pacific Region must be seen as an extremely dynamic area often also mentioned as the Pacific Challenge Thus it is of high interest to examine the determinants of growth behind this challenge behind the economic success Because of the specific Asian dimension of the success especially the Asian mentality a transfer of the growth strategy can only be possible to a very

limited degree But the Asian experiences can at least be helpful to the formulation of a country related development strategy showing up generally important growth factors The contributors to this book analyze important factors such as development planning foreign investment deregulation government intervention human capital finance and banking service sector technology transfer and promotion trade export promotion agriculture and regional cooperation For this purpose experts in Science and Economics report from their experiences Safe & Sound Banking: Past, Present & Future: A Reprint from the Journal, "Economic Review", Regulating Competition in Stock Markets Lawrence R. Klein, Viktoria Dalko, Michael H. Wang, 2012-04-25 A guide to curbing monopoly power in stock markets Engaging and informative Regulating Competition in Stock Markets skillfully analyzes the impact of the recent global financial crisis on health and happiness and uses this opportunity to put regulatory systems in perspective Happiness is lost because of emotional and physical health deterioration resulting from the crisis Therefore the authors conclude that financial crisis prevention should be the focus of public policy This book is the most comprehensive study so far on potential risks to the stock market especially various forms of market manipulation that lead to mania and eventual crisis Based on litigation cases from international stock markets and borrowing multidisciplinary findings in the fields of finance economics accounting media studies criminology legal studies psychology and medicine this book is the first to provide thorough micro level regulatory proposals rooted in financial reality By focusing on securities trading they apply antitrust measures to limiting monopolistic power that is used for the manipulation of investors perception and monopolistic profit These proposals are quantifiable adjustable inexpensive and can be easily implemented by any securities regulating agency for real time oversight and daily operations The recommendations found here are intended to improve the fairness and transparency of the financial markets thereby perfecting the market competition protecting investors stabilizing the market and preventing crises Explores how avoiding crises can contribute to a more scientific health aware and civilized economic and social development Written by a team of authors who have extensive experience in this dynamic field including Nobel Laureate Lawrence R Klein Since the founding of the first organized stock exchange in Amsterdam 400 years ago no systematic economic research results on stock markets have been implemented in stock market regulation around the world Regulating Competition in Stock Markets aims to fill this void

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