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Altri autori (Persone)	GrossB. A <1939-> (Barry Andrew)
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references an index.
Nota di contenuto	1. Rational expectations and welfare in financial futures markets / Jerome L. Stein -- 2. Foreign currency futures spreads and risk premiums / Thomas H. McCurdy and Zeuan G. Morgan -- 3. Assessing market performance : an examination of livestock futures markets / Raymond M. Leuthold and Philip Garcia -- 4. Rational expectations and experimental methods / Glenn W. Harrison -- 5. Efficiency of the yen futures market at the Chicago Mercantile Exchange / Stephen J. Taylor -- 6. Simultaneity, forecasting and efficiency in the US oats market / Barry A. Goss, Siang-Choo Chan and S. Gulay Avsar -- 7. Alternative performance models in interest rate futures / Jot Yau, Uttama Savanayana and Thomas Schneeweis -- 8. A rational expectations model of the Australian wool spot and futures markets / Barry A. Goss and S. Gulay Avsar -- 9. The announcement effects of economic variables / Ting-Yean Tan.
Sommario/riassunto	Do traders in futures markets make use of all relevant information and is this reflected in prices? This collection of original essays by a team of

international economists considers these and other questions central to futures markets.

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