

| | |
|-------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1. Record Nr. | UNINA9910787512903321 |
| Titolo | International financial markets [[electronic resource] /] / edited by Hung-gay Fung, Yiuman Tse |
| Pubbl/distr/stampa | Bingley, UK : , : Emerald Group Publishing Limited, , 2013 |
| ISBN | 1-78190-312-3 |
| Descrizione fisica | 1 online resource (195 p.) |
| Collana | Frontiers of economics and globalization, , 1574-8715 ; ; v. 13 |
| Altri autori (Persone) | FungHung-gay TseYiuman |
| Disciplina | 332.042 |
| Soggetti | Investments, Foreign Money market Foreign exchange Business & Economics - International - Economics International finance International economics |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Note generali | Description based upon print version of record. |
| Nota di bibliografia | Includes bibliographical references. |
| Nota di contenuto | The information value of excessive speculative trades on price volatility in oil futures markets / Leo H. Chan, Chi M. Nguyen, Kam C. Chan -- The leading role of the Chinese futures in the world commodity futures markets / Hung-Gay Fung ... [et al.] -- A global Chinese Renminbi bond market : the Dim Sum bond market / Hung-Gay Fung, Derrick Tzau, Jot Yau -- Investment in the global real estate market / Gary A. Patterson -- Sovereign credit default swap / Gaiyan Zhang -- Managing risk in sovereign bond portfolios : the impact of sovereign and call risks on duration / Yan Alice Xie, Jot Yau, Hei Wai Lee -- Heavy-tailed distribution of commodity prices and the effectiveness of VaR models / Jullavut Kittiakarasakun -- The impact of quantitative easing on asset price comovement / Michael Williams -- Carbon emissions trading : what it means for individual investors / Valeria Martinez. |
| Sommario/riassunto | In recent years, the globalization of financial asset markets has become increasingly important and has led to closer linkages among these markets. New global investment instruments such as sovereign credit default swaps, exchange traded funds, and bond markets have been |

created, enabling investors to fine tune their investment portfolios to their likings. Financial investments have been further expanded to include real asset investments such as real estate investments. It is important for global investors to make proper decisions in assessing these investments in their asset allocations and for policymakers who can provide sound policy guidance to cope with the globalization of the financial markets. This volume contributes to a fresh perspective on the economic and finance research on international financial markets and also the commodity markets. It enables scholars, policymakers, and practitioners to better understand the changes and dynamics of commodity and financial asset trading following the recent global financial crisis. This volume contains a comprehensive analysis of international financial markets through a series of essays from leading researchers in the field.
