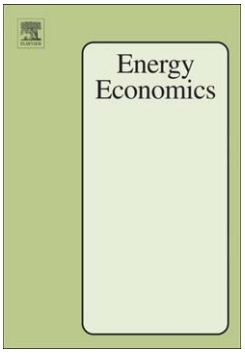
Accepted Manuscript



Quantile Hedge Ratio for Energy Markets

Keshab Shrestha, Ravichandran Subramaniam, Yessy Arnold Peranginangin, Sheena Sara Suresh Philip

PII: S0140-9883(18)30078-1
DOI: doi:10.1016/j.eneco.2018.02.020
Reference: ENEECO 3929

To appear in: *Energy Economics*

Received date: 26 April 2017
Revised date: 19 December 2017
Accepted date: 27 February 2018

Please cite this article as: Shrestha, Keshab, Subramaniam, Ravichandran, Peranginangin, Yessy Arnold, Philip, Sheena Sara Suresh, Quantile Hedge Ratio for Energy Markets, *Energy Economics* (2018), doi:10.1016/j.eneco.2018.02.020

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

Quantile Hedge Ratio for Energy Markets

Keshab Shrestha
Monash University Malaysia
Selangor, Malaysia

Ravichandran Subramaniam
Monash University Malaysia
Selangor, Malaysia

Yessy Arnold Peranginangin
Monash University Malaysia
Selangor, Malaysia

Sheena Sara Suresh Philip
Monash University Malaysia
Selangor, Malaysia

Dec, 2017

Keywords: Hedge Ratio, Minimum-Variance Hedge Ratio, Wavelet Analysis
JEL Classifications: C3, G1, Q4

We would like to thank Monash University Malaysia for the research support.

ACCEPTED MANUSCRIPT

Download English Version:

https://daneshyari.com/en/article/7350759

Download Persian Version:

https://daneshyari.com/article/7350759

Daneshyari.com