



Universität
Basel

Research Project

Speculation on commodity futures markets: Conintegration based tests

Project funded by own resources

Project title Speculation on commodity futures markets: Conintegration based tests

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Organisation / Research unit

Departement Wirtschaftswissenschaften / Finanzmarkttheorie (Zimmermann)

Project start 01.08.2011

Probable end 31.12.2012

Status Completed

We investigate permanent and transitory shocks in commodity futures prices and relate it to activities of futures markets participants such as speculators. It provides evidence whether speculation is destabilizing in commodities markets as often claimed.

Financed by

University funds

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Add documents

Document

[20140114044923₅2d4b3c388363.pdf](#) |

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