Trends, Fluctuations, and Determinants of Commodity Prices

Borradores de Economia
Número:
521
Publicado:
Martes, 1 Julio 2008
Clasificación JEL:
E3, E32, F4, O13, O47, Q11
Palabras clave:
Trends, Fluctuations, and Determinants of Commodity Prices
Descargar documento

Lo más reciente

Settlement liquidity in the Colombian large-value payment system: the role of reserve requirements
Fredy Gamboa-Estrada, Freddy Cepeda-López, Javier Iván Miguélez-Márquez
Geopolitical risk and emerging market sovereign risk premia
Fredy Gamboa-Estrada, José Vicente Romero
Assessing the effects of recent provisioning rules on consumer credit allocation in Colombia
Fredy Gamboa-Estrada, Diego Cuesta, Camilo Sanchez-Quinto
Otras Publicaciones

A threefold analysis of commodity prices is carried out to observe their long-run behaviour, their short-run properties and the main determinants. According to the evidence, the Prebisch-Singer hypothesis does not seem to be a property of most prices. The