Multivariate Modelling of Fossil Fuel and Carbon Emission Prices

Guest Editors:

Prof. Dr. Chia-Lin Chang
1. Department of Applied Economics and Department of Finance, National Chung Hsing University, Taichung 402, Taiwan
2. Department of Finance, College of Management, Asia University, Taichung 41354, Taiwan

Prof. Dr. Michael McAleer
Department of Finance, College of Management, Asia University, Taichung 41354, Taiwan

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Message from the Guest Editors

The aim of this Special Issue is to provide statistically-valid prices, financial returns, and volatility of fossil fuels, simultaneously with carbon emission prices; include fossil fuel and carbon emissions as financial commodities in financial portfolios; use fossil fuel and carbon emissions in optimal hedging (or insurance) of financial portfolios; evaluate the impacts on the environment and sustainability of pricing fossil fuel and carbon emissions; and evaluate the effects on health and medical care costs of pricing fossil fuel and carbon emissions.

Special Issue

Editor-in-Chief

Prof. Dr. Enrico Sciubba
Department of Mechanical and
Industrial Engineering, University
Niccolò Cusano, 00166 Roma,
Italy

Message from the Editor-in-Chief

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