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Speculative Bubbles In Agricultural Commodities

Speculative bubbles in agricultural
commodity markets † 1. Introduction.

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The recent rise in international agricultural commodity prices, after the shocking boom and bust of... 2. Bubble models. The analysis of why asset prices tend to show excess volatility when compared with simple efficient... 3. ...

Speculative bubbles in agricultural commodity markets ...

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Speculative bubbles in agricultural prices Although testing for speculative bubbles originated in stock markets, a variety of other asset classes has been investigated recently. Concerning agricultural commodities, the literature is growing, but empirical results are ambiguous.

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Speculative bubbles in agricultural prices - ScienceDirect

In this paper, we focus on speculative bubbles. The astonishing rise in 2007–2008 of agricultural commodities prices and then their sudden decline convinced many researchers and policy-makers that speculation, and not fundamentals, was behind the

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commodity price boom and bust. This view was reinforced by comments of Desai (2008), the testimony of

Speculative bubbles in agricultural commodity markets

- The authors' paper aims to deal with the question whether speculative bubbles are present in agricultural

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commodity prices., - The authors apply a regime switching regression model to test the hypothesis that agricultural prices contain periodically collapsing bubbles.

Testing for speculative bubbles in agricultural commodity ...

Recently, Gutierrez (2013) found

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speculative bubbles for wheat corn and rough rice prices and minor evidence for soya bean prices. Such differences, as pointed out by Gutierrez (2013), may be due...

Speculative Bubbles in Agricultural Commodity Markets ...

For the small agricultural commodity

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market, the bubbles are mainly related to speculative activities, while for the primary agricultural commodity market, bubbles can be explained by the rising oil price, increasing biofuel demand, international agricultural market, and domestic policies.

Bubbles in Agricultural Commodity

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To approximate fundamental values of these agricultural commodities, we use real crude oil prices and real exchange rates. Our empirical results support the hypothesis that speculative bubbles are present in wheat prices between 2003 and 2013. For corn and soybeans, however, our empirical results are

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Speculative bubbles in agricultural prices - ScienceDirect

Speculative bubbles in agricultural commodity markets 225 3. Testing for bubbles: a bootstrap procedure

Recently, two seminal papers by Phillips and Yu (2009b) and Phillips et al. (2011)

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suggested a method to first test for explosive bubbles and then, if bubbles hold, to date the origin and collapse of the bubbles.

Speculative bubbles in agricultural commodity markets ...

L. Gutierrez, Speculative bubbles in agricultural commodity markets,

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European Review of Agricultural Economics, 40, 2, (217), (2013). Crossref Scott H. Irwin , Commodity index investment and food prices: does the “Masters Hypothesis” explain recent price spikes? , Agricultural Economics , 44 , s1 , (29-41) , (2013) .

A speculative bubble in commodity

Download Ebook Speculative Bubbles In Agricultural Commodities Evidence futures prices? Cross ...

A speculative bubble is a spike in asset values within a particular industry, commodity, or asset class that is fueled by speculation as opposed to fundamentals of that asset class. A speculative...

Speculative Bubble Definition -

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Investopedia

Low interest rates have produced speculative bubbles in many assets classes, but not yet in agricultural commodities. Yet food remains the most basic and fundamental necessity. Food commodity prices could see the largest increases if the economy experiences higher inflation. Rough rice prices could

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benefit from these conditions.

Rice Trade 2020: 4 Reasons You Might ... - Commodity.com

The Second Bank of the US called in loans for specie beginning in August 1818 popped the speculative land bubble. Prices of agricultural commodities declined by almost -50%

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during 1819–1821 post bubble. A credit contraction caused by a financial crisis in England drained specie out of the U.S.

Economic bubble - Wikipedia

In Harper's last July, Fredrick Kaufman wrote an article entitled The Food Bubble, which explained the reasons for the run up in agricultural commodity

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prices just prior to the '08 financial...

Commodity Bubble Redux In Full Effect

A speculative bubble in commodity futures prices? Cross-sectional evidence. Dwight R. Sanders. Agribusiness Economics, 1205 Lincoln Drive, Southern Illinois University, Carbondale, IL 62901

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USA. Search for more papers by this author. Scott H. Irwin. Corresponding Author. Agricultural and Consumer Economics, University of Illinois, 344 Mumford ...

A speculative bubble in commodity futures prices? Cross ...

Gutierrez, L. (2013) Speculative bubbles

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in agricultural commodity markets.
European Review of Agricultural
Economics 40(2), 217-238. CrossRef |
Google Scholar Harvey, D.I., Leybourne,
S.J., & Sollis, R. (2015) Recursive right-
tailed unit root tests for an explosive
asset price bubble.

FINANCIAL BUBBLE IMPLOSION AND

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REVERSE REGRESSION ...

The sharp increase in agricultural commodity prices in 2008 and in 2011 has triggered an intensive debate on the causes for these price booms. Speculative bubbles have been quoted as one factor...

PRICE VOLATILITY AND FARM

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INCOME STABILISATION Modelling

...

Grilli, E.R. and Yang, M.C. (1988).
“Primary Commodity Prices,
Manufactured Goods Prices, and the
Terms of Trade of Developing Countries:
What the Long Run Shows”. The World
Bank Economic Review, 2(1): 1-47.
Gutierrez, L. (2013). “Speculative

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bubbles in agricultural commodity markets”.

Testing for bubbles in agriculture commodity markets ...

While it has long been argued that stock and real estate markets are sometimes subject to speculative bubbles, such were only rarely thought to happen in

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commodities markets (Kindleberger, 2000, Appendix B).

James Madison University - College of Business

Speculative Bubble: A rapid run-up in prices caused by excessive buying that is unrelated to any of the basic, underlying factors affecting the supply

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or demand for a commodity or other asset.

Futures Markets Swap Funds on Commodity The Impact of ...

Since the boom in the agricultural sector coincided with the bust in the housing markets, this led some to wonder whether speculation caused a bubble in

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food prices. Our paper seeks to shed some light on whether speculative bubbles were present in some agricultural commodities during this time period.

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