

A Comparison of Natural Gas Spot Price Linear Regression Forecasting Models

References

- De Vany, Arthur S., Walls, W.David, The emerging new order in natural gas: markets versus regulation, Quorum Books, 1995
- De Vany, Arthur, Walls, W. David, "Pipeline Access and Market Integration in the Natural Gas Industry: Evidence from Cointegration Tests", The Energy Journal, Vol. 14, No.4, 1993
- De Vany, Arthur, Walls, W. David, "Open Access and the Emergence of a Competitive Natural Gas Market", Contemporary Economic Policy, Vol. XII, April 1994
- De Vany, Arthur, Walls, W. David, "The Law of one Price in a Network: Arbitrage and Price Dynamics in natural gas city gate markets", Journal of Regional Science, Vol. 36, No.4, 1996
- Greene, William H., Econometric Analysis, 2nd edit., 1993
- Greene, William H., The Econometrics Toolkit, Version 3.0, 1992
- Intriligator, Michael D., Econometric Models, Techniques, and Applications, 1978, pp. 509-525
- Litzenberger, Robert H., Rabinowitz, Nir; "Backwardation in Oil Futures Markets: Theory and Empirical Evidence", The Journal of Finance, Vol. L, No.5, December 1995
- Mellish, Michael, Coal Pricing Methodology for the Annual Energy Outlook 1998, Energy Information Administration, Issues in Midterm Analysis and Forecasting 1998
- Richter, Roxane, "Temperature, price and profit: Managing weather risk", Public Utilities Fortnightly, Arlington, Sept. 1, 1998
- Silberberg, Eugene, The Structure of Economics, 2nd edit, 1990, Pp 107-117

D.W. Ryan

c:\v-t\Thesis References 5-12-01

A Comparison of Natural Gas Spot Price Linear Regression Forecasting Models

References

Smithson, Charles W.; Smith, Clifford W. Jr., with Wilford, D. Sykes; Managing Financial Risk, 1995, Pp 196-208

Thompson, Andrew C., Preliminary Draft of "Backwardation and Petroleum Futures Markets: Production Constraints and the Application of Option Pricing Theory to the Reserve Development Decision", March 24, 2000

Tietenberg, Tom, Environmental and Natural Resource Economics, 4th edit., 1996, Pp 19-26, 114-132

Walls, W. David, "An Econometric Analysis of the Market for Natural Gas Futures", The Energy Journal, Vol. 16, No. 1, 1995

Walls, W. David, Price Convergence Across Natural Gas Fields and City Markets", The Energy Journal, Vol. 15, No. 4, 1994

American Gas Association (AGA), Subscriber Service EA 1999-01, Feb. 25 1999, "Natural Gas Prices - Recent History & the 1997 - 1998 Heating Season"

Dept. of Labor, ETA division, "Unemployment Insurance Claims", Website Address:
<http://workforcesecurity.doleta.gov/unemploy/claims2000.asp>

Energy Information Administration (EIA)/Natural Gas Monthly May 2000, "Natural Gas 1999: A Preliminary Summary"

Energy Information Administration (EIA), "Short-Term Energy Outlook Natural Gas Model Description", May 1999

Energy Information Administration (EIA), "Short-Term Energy Outlook Natural Gas Model Description", January 2001

Energy Information Administration (EIA), "Why Do Natural Gas Prices Fluctuate So Much?"

D.W. Ryan

c:\v-t\Thesis References 5-12-01

A Comparison of Natural Gas Spot Price Linear Regression Forecasting Models

References

Energy Information Administration (EIA), "Natural Gas Supply, Infrastructure and Pricing"

Energy Information Administration (EIA), "The Value of Underground Storage in Today's Natural Gas Industry", March 1995

Energy Information Administration (EIA)/Natural Gas Monthly May 2000, "Recent Trends in Natural Gas Spot Prices", Dec.1997, John Herbert, James Thompson, and James Todaro

Energy Information Administration (EIA), "The Natural Gas Weekly Market Update", various weeks from 1995 to the present

Energy Information Administration (EIA), "Short-Term Energy Outlook Energy Prices Model Variable Definitions", "Energy Prices Model Regression Results", "Energy Prices Model Variable Definitions", August 2000; Web address:

<http://www.eia.doe.gov/emeu/steo/pub/document/textpr.html>

Federal Reserve Bank Money Supply

Gas Research Institute (GRI), "For Industry Activity, Quality is the Message, Not Quantity", April 1996 website:

<http://www.gri.org/pub/oldcontent/gri/git/git496.html>

GRI, "Comments of Henry R. Linden at Federal Energy Commission Public Conference on Gas Research Institute, March 21, 1997.

GRI, "Underground Gas Storage: Overview"

GRI, article on Baseline/policy/implications2

GRI, GRI-97/0069 Executive Summary: "International Petroleum Price, Supply & Demand Projection through 2020"

GRI, Executive Summary: "Decline in Interstate Transmission Revenues", December 1996

D.W. Ryan

c:\v-t\Thesis References 5-12-01