

南華大學

財務管理研究所碩士論文

A THESIS FOR THE DEGREE OF MASTER OF BUSINESS ADMINISTRATION

INSTITUTE OF FINANCIAL MANAGEMENT

NAN HUA UNIVERSITY

股價指數期貨與現貨價格關聯性之研究

A STUDY OF LEAD-LAG RELATIONSHIPS BETWEEN  
STOCK INDEX FUTURES AND SPOT PRICES

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中華民國九十一年六月