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Multivariate Modelling of Fossil Fuel and Carbon Emission Prices

Guest Editors:

Message from the 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

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.

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Special Issue



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Editor-in-Chief

Prof. Dr. Enrico Sciubba

Department of Mechanical and
Aerospace Engineering,
University of Roma Sapienza, Via
Eudossiana 18, 00184 Roma, Italy

Message from the Editor-in-Chief

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Energies Editorial Office
MDPI, St. Alban-Anlage 66
4052 Basel, Switzerland

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