

參考文獻

一、中文文獻

1. 溫珮伶，散裝海運市場運價決定機制及影響因素分析，中原大學國際貿易學系研究所碩士，民國 94 年。
2. 林倉龍，國家級風景特定區遊客人次預測之研究，朝陽大學休閒事業管理學系研究所碩士，民國 93 年。
3. 陳永順，「散裝乾貨船市場特性暨現況與展望」，船舶與海運通訊，第 17 期，民國 94 年，頁 6-8。
4. 蔣春榮，「2003-2005 年船舶供求預測」，航貿周刊，第 200303 期，民國 92 年，頁 74-75。
5. 林蕙萍，台灣地區匯率預測模型之研究—整合 ARIMA、GARCH、GARCH-M 與類神經網路模型之應用，佛光人文社會學院經濟學研究所碩士，民國 92 年。
6. 王琇嫻，台灣連鎖便利超商市場需求預測—迴歸模型之應用，國立成功大學企業管理學系碩士，民國 92 年。
7. 徐甄璟，分紅入股制度對台灣高科技公司獲利之影響：採聯立迴歸模型分析法，國立台灣大學財務金融研究所財務金融組碩士，民國 91 年。
8. 陳靜如，國內海運進出轉口貨櫃量影響因子之研究，國立高雄第一科技大學運輸倉儲營運所碩士，民國 91 年。
9. 吳仁杰，時間序列及橫斷面評價模式應用之比較，中原大學會計研究所碩士論文，民國 91 年。
10. 楊景婷，時間序列分類分析方法：技術發展與評估，國立

中山大學資訊管理學系研究所碩士論文，民國 90 年。

11. 陳榮方、楊敏里，「灰色理論與迴歸預測應用於短期預測之探討」，高雄科學技術學院學報，第 27 期，民國 86 年，頁 263-277。
12. 劉文祺、洪瑩珊、詹麗錦，「ARIMA 模式應用於金融商品股價趨勢預測之實用性研究」，產業金融，第 112 期，民國 90 年，頁 1-32。
13. 林茂文，時間數列分析與預測，華泰書局，民國 81 年。
14. 吳柏林，時間數列分析導論，華泰書局，民國 84 年。
15. 林真真、鄒幼涵，迴歸分析，華泰書局，民國 82 年二版。
16. 張紹勳、張劭評、林秀娟，SPSS For Windows 統計分析-初等統計與高等統計（下冊），松崗電腦圖書資料股份有限公司，民國 89 年四版。
17. 林惠玲、陳正倉，應用統計學，雙頁書廊，民國 88 年，頁 494-522。

二、英文文獻

1. Adland, Roar and Siri P. Strandenes (2004), A discrete-time stochastic partial equilibrium model of the spot freight market, NHH department of Economics Discussion Paper.
2. Baltic Exchange (2005), Manual for Panellists-A Guide to Freight Reporting and Index Production, London.
3. Beenstock, M. and A. Vergottis (1993), Econometric

Modeling of World Shipping, Chapman and Hall, London.

4. Beenstock, M. and A. Vergottis (1989), “An Econometric Model of the World Market for Dry Cargo Freight and Shipping,” *Applied Economics*, Vol.21, No.3, pp. 339–356.
5. Binkley, J.K. and D.A. Bessler (1983), “Expectations in Bulk Ocean Shipping: An Application of Autoregressive Modeling,” *Review of Economics and Statistics*, Vol.65, No.3, pp. 516–520.
6. Binkley, J.K. and B. Harrer (1981), “Major Determinants of Ocean Freight Rates for Grains: An Econometric Analysis,” *American Journal of Agricultural Economics*, Vol.63, pp. 47–57.
7. Box, G. E. P., G. M. Jenkins, and G. C. Reinsel (1994) , Time Series Analysis: Forecasting and Control, 3rd edition, Prentice-Hall Inc., New Jersey.
8. Bollerslev, T. (1986), “Generalized Autoregressive Conditional Heteroscedasticity,” *Journal of Econometrics*, Vol.31, pp.307-327.
9. Box, G. and G. Jenkins (1970) , Time Series Analysis, Forecasting and Control, Holden-Day, San Francisco, CA.
10. Chang, Y. T., H. B. Chang (1996), ”Predictability of the Dry Bulk Shipping Market by BIFFEX,” *Maritime Policy and Management*, Vol.23, No.2, pp.103-114.

11. Chen, Yung-Shun and Shiu-Tung Wang (2004), “The empirical evidence of the leverage effect on volatility in international bulk shipping market,” *Maritime Policy and management*, Vol.31, No.2, pp.109-124.
12. Clarkson , <http://www.clarksons.co.uk/>
13. Cullinane, K.P.B., K.J. Mason, and M. B. Cape (1999), “A Comparison of Models for Forecasting the Baltic Freight Index: Box-Jenkins Revisited,” *International Journal of Maritime Economics*, Vol.1, No.2, pp.15-39.
14. Cullinane, K. P., K. J. Mason, and M. Cape (1999) ,
Forecasting the Baltic Freight Index, World Transport Research: Vol.1 Transport Modes and Systems, Pergamon, Oxford.
15. Cullinane, K.P.B. (1992),”A short-term adaptive forecasting model for BIFFEX speculation,” *Maritime Policy and Management*, Vol.19, No.2, pp.91-114.
16. Denning, K.C., W.B. Riley, and J.P. Delooze (1994), “Baltic Freight Futures: Random Walk or Seasonally Predictable,” *International Review of Economics*, Vol.3, pp. 399–428.
17. Diebold, F. and R. Mariano (1995), Comparing Predictive Accuracy, *Journal of Business and Economic Statistics*, Vol.13, pp.253 - 263.
18. Evans, J.J. (1994),”An analysis of efficiency of the bulk

- shipping markets," *Maritime Policy and management* Vol.21, No.4, pp.311-329.
19. Global Insight Ltd , <http://www.globalinsight.com/>
 20. Haigh, M.S. (2000), "Cointegration, Unbiased Expectations and Forecasting in the BIFFEX Freight Futures Market," *The Journal of Futures Markets*, Vol.20, No.6, pp. 545–571.
 21. Kavussanos, M.G., A.H. Alizadeh (2001), "Seasonality patterns in dry bulk shipping spot and time charter freight rates", *Transportation Research part E*, Vol.37, No.6, pp.443-467.
 22. Lloyd's Register Shipbuilding Market Forecast , <http://www.lrfairplay.com/archway/sbmf/sbmfdownloads.htm>
 23. Lo, Michael S. (2003) , Generalized Autoregressive Conditional Heteroscedastic Time Series Models, Simon Fraser University.
 24. Lütkepohl, H. (1991), Introduction to Multiple Time Series Analysis, Springer-Verlag, New York.
 25. Maritime London , http://www.maritimelondon.co.uk/index_f.shtml
 26. Mills, T.C. (1990) , Time Series Techniques for Economists, Cambridge University Press, Cambridge, United Kingdom .
 27. Tsui, Albert K.C. (2002)," A Multivariate Generalized Autoregressive Conditional Heteroscedasticity Model with

- Time-Varying Correlations," *Journal of Business and Economic statistics*, Vol.20, No.3, pp.351-362.
28. Tvedt, J. (2003),"Shipping market models and the specification of freight rate processes," *Maritime Economics and Logistics*, Vol.5, No.4, pp.327-346.
29. Tvedt, J. (1996), Market structures, freight rates and assets in bulk shipping, Norwegian School of Economics and Business Administration, Bergen.
30. Veenstra, A. W. (1999),"The Term Structure of Ocean Freight Rates," *Maritime Policy and management*, Vol.23, No.1, pp. 279-293.
31. Veenstra, A. W. and P. H. Franses (1997), "A Co-integration Approach to Forecasting Freight Rates in the Dry Bulk shipping sector," *Transportation Research Part A*, Vol.31, No.6., pp.447-458.