

Chittra Treepichedkul 2008: A Study of Broiler Price Transmission between Domestic and Japanese Export Markets. Master of Science (Agricultural Economics), Major Field: Agricultural Economics, Department of Agricultural and Resource Economics.
Thesis Advisor: Mrs. Kanchana Sripruetkiat, Ph.D. 168 pages.

The objectives of this study were to overview broiler production, domestic and Japanese broiler export markets and to analyze broiler price transmission between domestic and Japanese export markets. Monthly prices for whole chicken without giblet, boneless skinless, wing, drumstick retail price, frozen and process chicken export to Japan from Jan. 1997 to Dec. 2006 were used to analyze price decomposition with exponential smoothing method and vector autoregressive (VAR model) was employed for analysis of the price transmission.

There are 5 types of Broiler producers: individual farmer, contract farmer, contract raiser, opened accounting and vertical integration business. Broiler farm locations are mainly settled in central part of Thailand. Marketing channels are compound of farmers, broiler collectors, wholesalers, retailers, exporters, and domestic and international consumers. In additional, the international traders encounter with the problems of food safety, standardized products, and increasing production costs.

The results of decomposition price by exponential smoothing method shown that all prices had trend and seasonal factors. The analysis of price transmission between domestic and Japanese export markets by using granger causality test shown that only the retail prices of whole chicken without giblet and wing had bilateral causality with frozen chicken export price to Japan. The results of impulse response functions (IRFs) shown that when the shock occurred in frozen chicken export price, the price of whole chicken without giblet and wing retail price had continue increased at maximum price in period 3 and then began to decrease to original price within 20 periods.



Student's signature



Thesis Advisor's signature

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