BIBLIOGRAPHY

Books

Enders, W. (1995). Applied Econometric Time Series. New York: John Wiley & Son.

- Mishkin, F. S. (1998). <u>The Economics of Money, Banking, and Financial Markets</u>. (5th ed.) New York: Addison-Wesley.
- Pindyck, R. S. and Rubinfeld, D. L. (1998). <u>Econometric Model and Economic</u> <u>Forecasts.</u> (4th ed.) Singapore: McGraw-Hill.

Articles

- Ahuja, A., Mallikamas, T. and Poonpatpibul, C. (2003). "Asset Price Bubble and Monetary Policy: Identification and Policy Response Under Inflation Targeting." <u>BOT Symposium</u>.
- Brissimis, S. N. and Vlassopoulos, T. (2007, March). "The Interaction between Mortgage Financing and Housing Prices in Greece." <u>Bank of Greece</u> <u>Working paper</u>. 58.
- Chen, N.-K. (2001, March). "Asset Price Fluctuations in Taiwan: Evidence from Stock and Real Estate Prices 1973 to 1992." <u>Journal of Asian Economics</u>. 12: 215-232.
- Disyatat, P. and Vongsinsirikul, P. (2002). "Monetary Policy and the Transmission Mechanism in Thailand" <u>Bank of Thailand.Discussion Paper</u>.
- Ganay, H. (2000, December). "Recent Trends in Deposit and Loan Growth: Implications for Small and Large Banks." <u>Chicago Fed Letter</u>. 160.

- Ganay, H. and Halcomb, D. R. (2004, November). "Rising Interest Rates, Bank Loans, and Deposits." <u>Chicago Fed Letter</u>. 208.
- Henderson, N. (2005, October 27). "Bernanke: There's No Housing Bubble to Go Bust." <u>The Washington Post</u>. p. D01.
- Hofmann, B. (2001, December). "The Determinants of Private Sector Credit in Industrialized Countries: Do Property Prices Matter?" <u>BIS Working Paper</u>. 108.
- Ito, T. and Iwaisako, T. (1995). "Explaining Asset Bubbles in Japan." <u>NBER Working</u> <u>Paper</u>. 5358.
- Krugman, P. (2002, September 3). "Passing The Buck." <u>The New York Times</u>. p. A19.
- Lauridsen, L. S. (1998). "The Financial Crisis in Thailand: Cause, Conduct and Consequences?" World Development. 26: 1575-1591.
- Stiglitz, J. E. (1990). "Symposium on Bubbles." Journal of Economic Perspectives. 4: 13-18.

_____. (2002, July 9). "Greenspan's Bubble Bath." <u>The Economist</u>. 364: 14.

Other materials

Agency for Real Estate Affairs (2008). "Market Barometer." http://www.area.co.th/English/bar53.php?Market%20Barometer.

Bank of Thailand (1998). "Annual Economic Report."

Bank of Thailand (2003). "Annual Economic Report."

Bank of Thailand (2008). "Bank of Thailand Statistics." http://www.bot.or.th/English/Statistics/ContactPerson/Pages/Contact.aspx.

Dow Jones Indexes (2008). "Dow Jones Averages." http://www.djindexes.com.

- Haemrattanakorn, W. (2000). "Asset Price Bubbles, Investment, and Monetary Policy in Thailand" Master's Thesis, Faculty of Economics, Thammasat University.
- Klammek, W. (2002). "The Factors Affecting Housing Loan: A Case Study of Thai Commercial Bank and Government Housing Bank." Faculty of Economics, Kasetsart University. (In Thai).
- National Institute of Development Administration (2008). "Article." http://www.nidambe11.net/ekonomiz/2006q4/2006dec28p5.htm. (In Thai).
- Office of the National Economic and Social Development Board (2008). "National Account." http://www.nesdb.go.th/Default.aspx?tabid=92.
- Sirinuntanakun, S. (1999). "Competitive Housing Loan Strategy: A Case Study of Bank Thai, Government Housing Bank and Other Commercial Bank." Faculty of Economics, Thammasat University. (In Thai).
- Stock Exchange of Thailand (2008). "Market Statistics." http://www.set.or.th/en/market/market_statistics.htm.
- Thailand Development Research Institute (2008). "Economic Crisis Report by Soporo." http://www.tdri.or.th/reports/published/soporo/contents.htm. (In Thai).

The Economist Print Edition (2007, October 18). "Assets and Their Liabilities."

The Economist Print Edition (2008, July 3). "Housing Slump Collateral Damage."