Abbreviation

ACE: Ace Derivative and Commodity Exchange

AIC: Akaike Information Criteria

API: American Petroleum Institute

ARCH: Autoregressive Conditional Heteroskedasticity

BSNL: Bharat Sanchar Nigam Limited

CBOT: Chicago Board of Trade

FMC: Forward Market Commission

FPE: Final Prediction Error

EGARCH: Exponential Generalized Autoregressive Conditional Heteroskedasticity

ETF: Exchange Traded Fund

FIGARCH: Fractional Integration Generalized Autoregressive Conditional Heteroskedasticity

GARCH: Generalized Autoregressive Conditional Heteroskedasticity

GFMS: Gold Field Mineral Services


GOI: Government of India

HQ: Hannan Quin

ICE: Indian Commodity Exchange

IMF: International Monetary Fund

LME: London Metal Exchange

MCX: Multi Commodity Exchange
MGARCH: Multivariate Generalized Autoregressive Conditional Heteroskedasticity

MOSPI: Ministry of Statistics and Programme Implementation

MT: Million Ton

MTNL: Mahanagar Telephone Nigam Ltd.

NBOT: National Board of Trade

NCDEX: National Commodity Derivative and Exchange

NMCE: National Multi Commodity & Derivatives Exchange

NYMEX: Newyork Mercantile Exchange

OPEC: Organization of the Petroleum Exporting Countries

RBI: Reserve Bank of India

SC: Schwarz Information

UK: United Kingdom

UNCATD: United Nation

USA: United States of America

WGC: World Gold Council

WPI: Wholesale Price Index

WTI: West Texas Intermediate