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Dear Dr. Jessica Vechbanyongratana

I wish to submit a research article titled “Volatility Behavior across Short-term Investment Periods in Stock Exchange of Thailand (SET)” for consideration by Southeast Asian Journal of Economics. I confirm that this work is original and has not been published elsewhere, nor is it currently under consideration for publication elsewhere.

In this paper, I showed how volatility behaviour differed across short-term investment periods in Stock Exchange of Thailand, both in index level and individual stock level. This is significant because investors need to take period of investments into consideration when they examine volatility behaviour. Furthermore, volatility behaviour in individual stock, as well as index, is usually concerned by investors as they often trade individual stocks. However, as most studies examine the index data, only a few studies have investigated volatility behaviour in individual level. Readers interested in Thai stock market could find this study helpful in understanding one aspect of Thai stock market.

I believe that this manuscript is suitable for Southeast Asian Journal of Economics because my topic directly addresses Thai stock market behaviour using financial econometrics models.

I have no conflicts of interest to disclose.

Thank you for your consideration of this manuscript.

Sincerely,

Kantapong