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Indian stock market volatility in recent years: Transmission from global market, regional market and traditional domestic sectors

Original Article | Published: 10 April 2009

Volume 10, pages 63–71, (2009) Cite this article

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as the impulse-response function shows, a shock in Dow Jones, the Jakarta stock index and BVSP has a profound effect on the SENSEX (Dow Jones having the most important one). As for sources from its domestic sectors, capital goods and consumer durables are the most prominent contributors to the volatility of the SENSEX.

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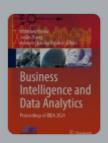
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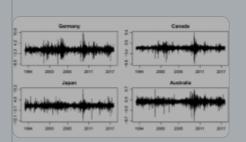
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Sarkar, A., Chakrabarti, G. & Sen, C. Indian stock market volatility in recent years: Transmission from global market, regional market and traditional domestic sectors. *J Asset Manag* **10**, 63–71 (2009). https://doi.org/10.1057/jam.2008.29

Received Revised Published

30 April 2008 30 April 2008 10 April 2009

Issue date

01 April 2009

DOI

https://doi.org/10.1057/jam.2008.29

Keywords

stock prices volatility contagion

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