

I agree


 Central Open Access Library

(/)

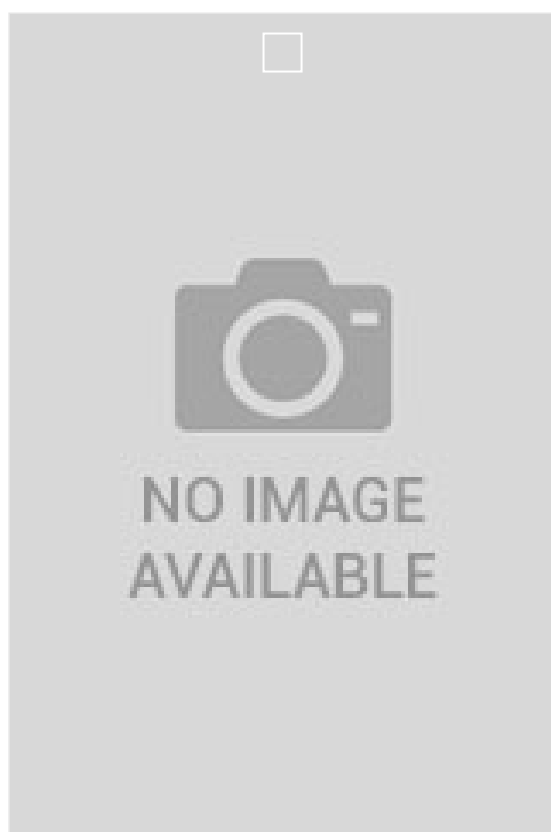
  
LOG IN

  
REGISTER

Search...

All Content ▾ 

### Advanced Search (/search/advanced-search)



Price

4.50 €

Add to Cart 

Preview 

## DYNAMIC LINKAGES AMONG BITCOIN, GOLD PRICES AND EXCHANGE RATES OF US DOLLAR IN JPY, GBP AND CNY: DCC EGARCH APPROACH

*DYNAMIC LINKAGES AMONG BITCOIN, GOLD PRICES AND EXCHANGE RATES OF US DOLLAR IN JPY, GBP AND CNY: DCC EGARCH APPROACH*

**Author(s):** Hazgui Samah, Moussa Wajdi, Rym Regaieg

**Subject(s):** Economy, Financial Markets

**Published by:** Universitatea SPIRU HARET - Faculty of Accounting and Financial Management

**Keywords:** Bitcoin market; Gold price; Exchange rate EGARCH; DCC-EGARCH;

**Summary/Abstract:** The aim of this paper is to examine the relationship between bitcoin, exchange rates of US Dollar in JPY, GBP and CNY and gold prices. The daily data for the period of 19/07/2010 to 02/05/2018 are used to model volatilities



between our variables with univariate and multivariate GARCH models (EGARCH, DCC-EGARCH). The results show that bitcoin has the benefits of both commodities and currencies in the financial markets and it is useful for portfolio and risk management.

[Details](#)

[Contents](#)

---

**Journal:** Journal of Academic Research in Economics (JARE) (</search/journal-detail?id=150>)

**Issue Year:** 10/2018

**Issue No:** 2

**Page Range:** 239-247

**Page Count:** 9

**Language:** English

---

[Back to list \(https://www.ceeol.com/\)](https://www.ceeol.com/)

## Related Content

THE DYNAMIC RELATION OF ELECTRICITY CONSUMPTION IN TUNISIA

*THE DYNAMIC RELATION OF ELECTRICITY CONSUMPTION IN TUNISIA*

2018

</search/article-detail?id=820367>

ASSESSING THE ASYMMETRIC RELATIONSHIP AMONGST THE IMPLIED VOLATILITIES OF BITCOIN, PRECIOUS METALS AND CRUDE OIL: EVIDENCE FROM LINEAR AND NONLINEAR ARDL MODELS

*ASSESSING THE ASYMMETRIC RELATIONSHIP AMONGST THE IMPLIED VOLATILITIES OF BITCOIN, PRECIOUS METALS AND CRUDE OIL: EVIDENCE FROM LINEAR AND NONLINEAR ARDL MODELS*

2018

</search/article-detail?id=820853>

THE IMPACT OF GOVERNANCE ON FDI ATTRACTIVENESS: THE MENA COUNTRIES CASE

*THE IMPACT OF GOVERNANCE ON FDI ATTRACTIVENESS: THE MENA COUNTRIES CASE*

2018

</search/article-detail?id=820870>

BUBBLES IN BITCOIN MARKET: AN EMPIRICAL INVESTIGATION

*BUBBLES IN BITCOIN MARKET: AN EMPIRICAL INVESTIGATION*

2019

</search/article-detail?id=981754>

MODELLING RARE EVENTS IN NON-LIFE INSURANCE WITH EXTREME VALUE THEORY

*MODELLING RARE EVENTS IN NON-LIFE INSURANCE WITH EXTREME VALUE THEORY*

2021

</search/article-detail?id=983461>



## About

CEEOL is a leading provider of academic eJournals, eBooks and Grey Literature documents in Humanities and Social Sciences from and about Central, East and Southeast Europe. In the rapidly changing digital sphere CEEOL is a reliable source of adjusting expertise trusted by scholars, researchers, publishers, and librarians. CEEOL offers various services to subscribing institutions (/for-librarians/CEEOL-for-libraries/new-to-ceeol) and their patrons to make access to its content as easy as possible. CEEOL supports publishers (/for-publishers-editors/CEEOL-for-publishers/new-to-CEEOL) to reach new audiences and disseminate the scientific achievements to a broad readership worldwide. Un-affiliated scholars have the possibility to access the repository by creating their personal user account (/personal-user-account/new-to-CEEOL).

## Contact Us

Central and Eastern European Online Library GmbH  
Basaltstrasse 9  
60487 Frankfurt am Main  
Germany  
Amtsgericht Frankfurt am Main HRB 102056  
VAT number: DE300273105  
Phone: +49 (0)69-20026820 (tel:+49696860250)  
Email: [info@ceeol.com](mailto:info@ceeol.com) (<mailto:info@ceeol.com>)

## Connect with CEEOL



Join our Facebook page (<https://www.facebook.com/newceeol/?ref=hl>)



Follow us on Twitter (<https://twitter.com/ceeol>)



2024 © CEEOL. ALL Rights Reserved. [Privacy Policy \(/help/privacy-policy\)](/help/privacy-policy) | [Terms & Conditions of use \(/help/terms-and-conditions\)](/help/terms-and-conditions)

ver2.0.10282

