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Which way does water flow? An econometric analysis of the global price integration of water stocks

Eduardo Roca Se & Gurudeo Anand Tularam

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the water sector will not be beneficial. The result also implies that there is the risk of

crossmarket contagion – that is, price volatility spill over across water sectors of different financial markets, and therefore, water authorities in one market should take cognisance of events in other markets.

Keywords:



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