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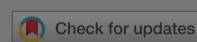
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Original Articles

# An investigation into the interdependence of global water indices: a VAR analysis

Rajibur Reza, Gurudeo Anand Tularam &amp; Bin Li

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## ABSTRACT

We investigate the extent and manner of equity price interdependence among four water indices – World Water Index, S-Network Global Water index (S-Net), S&P Global Water Index (S&P) and MSCI ACWI Water Utilities Index (MSCI ACWI) using the vector autoregression (VAR) framework for the period 2004–2014. We also employ methods of Granger causalities, variance decomposition and impulse responses. We find Granger

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## Disclosure statement

No potential conflict of interest was reported by the authors.

## Notes

<sup>1</sup> According to OECD ([2013](#)) ‘... A Laspeyres index number is a form of index number where prices, quantities or other units of measure over time are weighted according to their values in a specified base period...’.

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