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Home ► All Journals ► Economics, Finance & Business ► Applied Economics Letters ► List of Issues ▶ Volume 14, Issue 2 ▶ Using multivariate stochastic volatility ....

Applied Economics Letters > Volume 14, 2007 - Issue 2

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## Using multivariate stochastic volatility models to investigate the interactions among NASDAQ and major Asian stock indices Shieh-Liang Chen, Shian-Chang Huang 🔽 & Yi-Mien Lin

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the volatility correlations display a totally different pattern that is large in links of

NASDAQ-TWSI, NASDAQ-KOSPI (South Korea), but small among links between these Asian indices.

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