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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 May & Yi-Mien Lin

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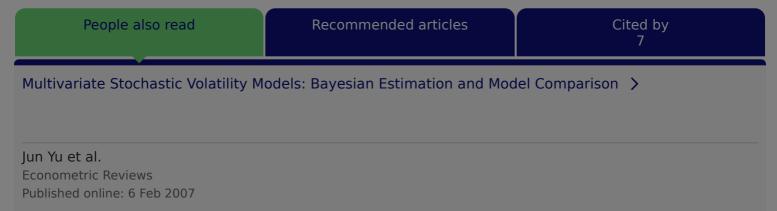
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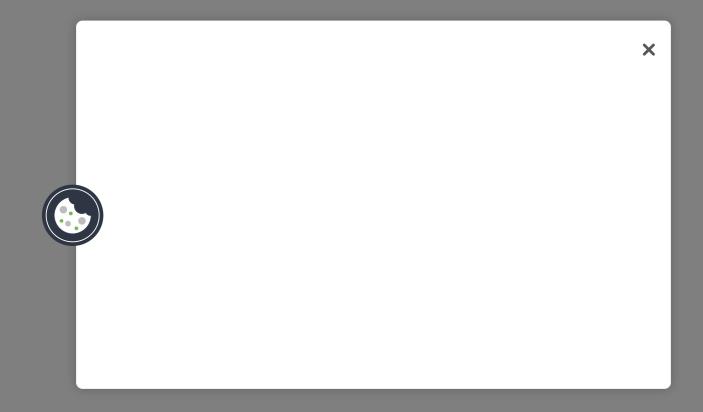
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