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Using multivariate stochastic volatility models to investigate the interactions among NASDAQ and major Asian stock indices

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Abstract

In this a[…] investigate
the retu[…] and the
NASDAQ[…]he likelihood
function[…]e indices
relativel[…]all the
market i[…] TWSI
(Taiw[…] these Asian
markets[…]ex. However,
the vola[…]nks of
NASDAQ[…]en these
Asian in[…]

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