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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 article, we investigate the return and the volatility of NASDAQ and the major Asian stock indices. We use multivariate stochastic volatility models to investigate the interactions among NASDAQ and major Asian stock indices. The results show that the volatility of NASDAQ and major Asian stock indices is highly correlated. The volatility of NASDAQ and major Asian stock indices is also affected by the volatility of the TWSI. The volatility of NASDAQ and major Asian stock indices is also affected by the volatility of the TWSI. The volatility of NASDAQ and major Asian stock indices is also affected by the volatility of the TWSI.

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