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Original Articles

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

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Abstra

In th … investigate the re … and the NASDAQ … he likelihood function … e indices relativel … all the market i … TWSI (Taiwan) … these Asian markets … ex. However, 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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