European stock market comovement dynamic

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European stock market comovement dynamics during some major financial market turmoils in the period 1997 to 2010 a comparative DCC-GARCH and wavelet correlation analysis

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Abstract

This article examines the comovement dynamics between the developed European stock markets of the United Kingdom, Germany, France and Austria, After applying a

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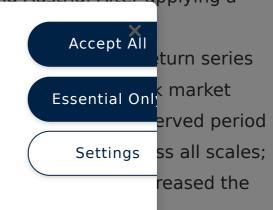
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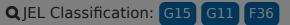
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