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▶ A multiple and partial wavelet analysis

Current Issues in Tourism > Volume 23, 2020 - Issue 7

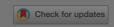
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Articles

A multiple and partial wavelet analysis of the economic policy uncertainty and tourism nexus in BRIC

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ABSTRACT

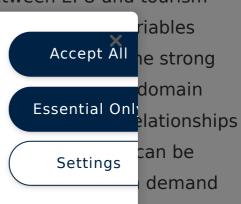
This paper provides new insights into the relationship between economic policy uncertainty (EPU) and tourism activities in the BRIC countries (i.e. Brazil, Russia, India and China). We used continuous wavelets, partial and multiple wavelets based on Granger causality analysis to investigate the relationship between EPU and tourism

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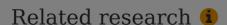
Q KEYWORDS: BRIC tourism activity economic policy uncertainty wavelet analysis time domain

Disclosure statement

No potential conflict of interest was reported by the authors.

Notes

1 Without smoothing, the squared wavelet coherence is always one at any frequency and time. Smoothing is achieved by convolution in time and frequency; see Torrence and Compo (1998) for details.



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