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## TO WHAT EXTENT ARE STOCK RETURNS DRIVEN BY SPILLOVER EFFECTS?



To what extent are stock  
returns driven by spillover  
effects?



LAP Lambert Academic Publishing Dez 2013, 2013. Taschenbuch. Book Condition: Neu. 220x150x5 mm. Neuware - The paper investigates the mean and volatility spillover effects from U.S and EU stock markets as well as oil price market into national stock markets of eight European countries. The study finds strong indication of volatility spillover effects from global US, regional EU, and world factor oil towards individual stock markets. To evaluate the volatility spillovers, the variance ratios are computed and the results draw...

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- Authored by Abdulla Alikhanov
- Released at 2013



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