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# ANALYSIS OF CONTAGION IN STOCKS AND BONDS BETWEEN EU MARKETS



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | In this book, we analyze financial contagion between Southern European (Greek, Italian, Portuguese and Spanish) and Central Eastern European (Czech, Polish and Hungarian) stock markets respectively sovereign bond markets in the period from January 2001 to June 2016. A quantile regression framework is applied to analyze contagion based on measuring of occurrences and degrees of co-exceedances. We use conditional variance (volatility) of analyzed markets to find direction of the contagion. Our results...

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