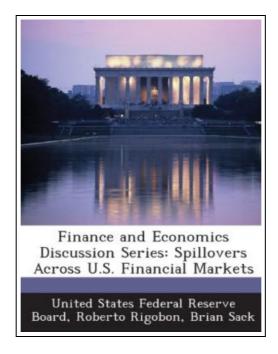
# Finance and Economics Discussion Series: Spillovers Across U.S. Financial Markets



Filesize: 1.96 MB

## Reviews

An exceptional ebook and also the typeface applied was intriguing to read through. I have got read and i also am sure that i am going to likely to go through yet again once more in the foreseeable future. I discovered this pdf from my dad and i advised this ebook to find out. (Dr. Raven Ledner)

### FINANCE AND ECONOMICS DISCUSSION SERIES: SPILLOVERS ACROSS U.S. FINANCIAL MARKETS



Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*\*. Movements in the prices of different assets are likely to directly influence one another. This paper identifies the contemporaneous interactions between asset prices in U.S. financial markets by relying on the heteroskedasticity in their movements. In particular, we estimate a structural-form GARCH model that includes the short-term interest rate, the long-term interest rate, and the stock market. The results indicate that there are strong contemporaneous interactions between these variables. Accounting for this behavior is critical for interpreting daily changes in asset prices and for predicting the future paths of their variances and correlations. We demonstrate the importance of this consideration in a risk-management application.



Read Finance and Economics Discussion Series: Spillovers Across U.S. Financial Markets Online Download PDF Finance and Economics Discussion Series: Spillovers Across U.S. Financial Markets

# You May Also Like



#### A Kindergarten Manual for Jewish Religious Schools; Teacher's Text Book for Use in School and Home

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\*
Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can download...

Save PDF

**>>** 



### Southern Educational Review Volume 3

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\*
Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can download...

Save PDI

>>



Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications.

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can usually...

Save PDF

»



Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel's System of Early Education, Adapted to American Institutions. for the Use of Mothers and Teachers

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can download...

Save PDF

>>



### A Year Book for Primary Grades; Based on Froebel s Mother Plays

Rarebooksclub.com, United States, 2012. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\*
Print on Demand \*\*\*\*\*. This historic book may have numerous typos and missing text. Purchasers can download...

Save PDF

**»**