Stock market volatility spillovers : evidence for Latin America

Borradores de Economia
Número:
943
Publicado:
Domingo, 1 Mayo 2016
Clasificación JEL:
G01, G15, C32
Palabras clave:
Volatility Spillovers, DCC-GARCH Model, Stock Market Linkages, Financial Crisis
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We extend the framework of Diebold and Yilmaz [2009] and Diebold and Yilmaz [2012] and construct volatility spillover indexes using a DCC-GARCH framework to model the multivariate relationships of volatility among assets. We compute spillover indexes dire