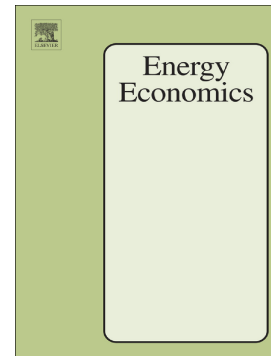


# Accepted Manuscript

Time-Varying Rare Disaster Risks, Oil Returns and Volatility

Riza Demirer, Rangan Gupta, Tahir Suleman, Mark E. Wohar



PII: S0140-9883(18)30329-3  
DOI: doi:[10.1016/j.eneco.2018.08.021](https://doi.org/10.1016/j.eneco.2018.08.021)  
Reference: ENEECO 4134  
To appear in: *Energy Economics*  
Received date: 16 January 2018  
Revised date: 17 August 2018  
Accepted date: 20 August 2018

Please cite this article as: Riza Demirer, Rangan Gupta, Tahir Suleman, Mark E. Wohar , Time-Varying Rare Disaster Risks, Oil Returns and Volatility. Eneeco (2018), doi:[10.1016/j.eneco.2018.08.021](https://doi.org/10.1016/j.eneco.2018.08.021)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

**Time-Varying Rare Disaster Risks, Oil Returns and Volatility<sup>#</sup>**

Riza Demirer\*,  
Rangan Gupta\*\*,  
Tahir Suleman\*\*\* and  
Mark E. Wohar\*\*\*

\* Department of Economics and Finance, Southern Illinois University Edwardsville, Edwardsville, IL 62026-1102,

USA. Email: [rdemire@siue.edu](mailto:rdemire@siue.edu).

\*\* Department of Economics, University of Pretoria, Pretoria, 0002, South Africa; IPAG Business School, Paris, France. Email: [rangan.gupta@up.ac.za](mailto:rangan.gupta@up.ac.za).

\*\*\* School of Economics and Finance, Victoria University of Wellington, New Zealand and School of Business, Wellington Institute of Technology, New Zealand. Email: [tahir.suleman@vuw.ac.nz](mailto:tahir.suleman@vuw.ac.nz).

\*\*\* Corresponding author. College of Business Administration, University of Nebraska at Omaha, 6708 Pine Street,

Omaha, NE 68182, USA; School of Business and Economics, Loughborough University, Leicestershire, LE11 3TU,

UK. Email: [mwohar@unomaha.edu](mailto:mwohar@unomaha.edu).

---

<sup>#</sup> We would like to thank two anonymous referees for many helpful comments. However, any remaining errors are solely ours.

Download English Version:

<https://daneshyari.com/en/article/10134525>

Download Persian Version:

<https://daneshyari.com/article/10134525>

[Daneshyari.com](https://daneshyari.com)