

Accepted Manuscript

Multivariate financial time series in the light of complex network analysis

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PII: S0378-4371(18)31003-3
DOI: <https://doi.org/10.1016/j.physa.2018.08.063>
Reference: PHYSA 19949

To appear in: *Physica A*

Received date: 18 April 2017
Revised date: 25 May 2018

Please cite this article as: S. An, et al., Multivariate financial time series in the light of complex network analysis, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.08.063>

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Highlights

- >We established a complex network for multivariable financial time series.
- >A node shows the absolute returns of multi variables and the co-movement among them.
- >We studied the dynamics characteristics of transition process in multivariable time series.
- >We provided a new perspective for explaining the volatility clustering phenomenon.

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