Accepted Manuscript

Differential market reactions to pre and post Brexit referendum

Usman Bashir, Gilney Figueira Zebende, Yugang Yu, Muntazir Hussain, Ahmed Ali, Ghulam Abbas

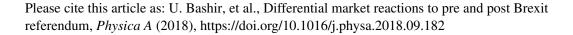
PII: S0378-4371(18)31312-8

DOI: https://doi.org/10.1016/j.physa.2018.09.182

Reference: PHYSA 20243

To appear in: Physica A

Received date: 25 March 2018 Revised date: 10 August 2018



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.



ACCEPTED MANUSCRIPT

*Highlights (for review)

Highlights

- We study the relational dynamics of the stock market and exchange rates to r five EU countries for pre and post-Brexit referendum.
- We applied DFA and ρ_{DCCA} coefficient to find the behavior and co-movements for pre and post-Brexit referendum on varying time scales.
- EU markets tend to show positive and negative co-movements repetively.
- The results for ρ_{DCCA} suggest that most of the EU markets re nega ively correlated in the long term after the Brexit referendum.

Download English Version:

https://daneshyari.com/en/article/11001584

Download Persian Version:

https://daneshyari.com/article/11001584

<u>Daneshyari.com</u>