Information Diffusion, Cluster formation and Entropy-based Network Dynamics in Equity and Commodity Markets

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Highlights

- We explore the links among US equity & commodity markets via complex network theory
- We reveal the temporal dimension of correlation using time-varying network topologies
- Via simulation analysis we assess the impact of denoising on data dependence structure
- The disparity of entropy centrality measurements is shown between pre- & post-crisis
- The results enable robust mapping of contagion effects incorporating agent expectations