

Accepted Manuscript

A Regime-Dependent Assessment of the Information Transmission Dynamics
between Oil Prices, Precious Metal Prices and Exchange Rates

Mehmet Balcilar, Shawkat Hammoudeh, Nwin-Anefo Fru Asaba

PII: S1059-0560(15)00027-1
DOI: doi: [10.1016/j.iref.2015.02.005](https://doi.org/10.1016/j.iref.2015.02.005)
Reference: REVECO 1042

To appear in: *International Review of Economics and Finance*



Please cite this article as: Balcilar, M., Hammoudeh, S. & Asaba, N.-A.F., A Regime-Dependent Assessment of the Information Transmission Dynamics between Oil Prices, Precious Metal Prices and Exchange Rates, *International Review of Economics and Finance* (2015), doi: [10.1016/j.iref.2015.02.005](https://doi.org/10.1016/j.iref.2015.02.005)

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.

A Regime-Dependent Assessment of the Information Transmission Dynamics between Oil Prices, Precious Metal Prices and Exchange Rates

Mehmet Balcilar

Department of Economics
Eastern Mediterranean University
Famagusta, T. R. North Cyprus, via Mersin 10, Turkey
Department of Economics, University of Pretoria, Pretoria 0002, South Africa

Shawkat Hammoudeh[†]

Lebow College of Business
Drexel University
Philadelphia, PA 19104
IPAG Lab, IPAG Business School
Paris, France

Nwin-Anefo Fru Asaba

Department of Economics
Eastern Mediterranean University
Famagusta, T. R. North Cyprus, via Mersin 10, Turkey

April 2014

Acknowledgment. We would like to thank the Co-Guest Editor Michael McAleer and the Editor, Hamid Beladi, and a referee for thoughtful comments and suggestions.

[†]Corresponding Author. E-mail: hammousm@drexel.edu ; Tel: 610-949-0133; Fax: 215-895-6975

Download English Version:

<https://daneshyari.com/en/article/5083376>

Download Persian Version:

<https://daneshyari.com/article/5083376>

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