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DCCA analysis of renewable and conventional energy prices

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Highlights

* Uses Detrended Cross Correlation Analysis to investigate the presence of correlations in time series from oil prices and indices of the renewable energy sector.

* Indicates the presence of highly correlated behavior for the series of different economic sectors is limited to the period mid-2008/mid-2012, characterized by a worldwide economic crisis.

* Indicates that sectoral indices characterizing different sub-sectors of renewable energy are highly correlated even before the start of the crisis. Up 2014 it is possible to detect signs of uncorrelated or even anti-correlated behavior among the sectoral indices.

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