

Accepted Manuscript

A detrended cross correlation analysis for stock markets of the United States, Japan, and the Europe

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PII: S0378-4371(17)30497-1

DOI: <http://dx.doi.org/10.1016/j.physa.2017.05.004>

Reference: PHYSA 18289

To appear in: *Physica A*

Received date: 11 December 2016

Revised date: 30 April 2017

Please cite this article as: T. Ikeda, A detrended cross correlation analysis for stock markets of the United States, Japan, and the Europe, *Physica A* (2017), <http://dx.doi.org/10.1016/j.physa.2017.05.004>

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Highlights for “A detrended cross correlation analysis for stock markets of the United States, Japan, and the Europe”

Taro Ikeda *

April 30, 2017

- This paper investigates the long range cross covariances among the stock price returns for the United States, Japan, and the Europe.
- Empirical results suggest that the stock price returns of these regions have cross covariances of slow moving fluctuations.

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