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

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

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- 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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