Accepted Manuscript

The predictive power of local properties of financial networks

Petre Caraiani

PII: S0378-4371(16)30549-0
DOI: http://dx.doi.org/10.1016/j.physa.2016.08.032
Reference: PHYSA 17449

To appear in: *Physica A*

Received date: 3 February 2016
Revised date: 23 July 2016

Please cite this article as: P. Caraiani, The predictive power of local properties of financial networks, *Physica A* (2016), http://dx.doi.org/10.1016/j.physa.2016.08.032

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.

ACCEPTED MANUSCRIPT

***Highlights (for review)**

- We construct correlation based financial networks in time.
- We derive local properties in such networks.
- Some local properties Granger-cause the overall dynamics of the stock market.

ACCEPTED MANUSCRIPT

Download English Version:

https://daneshyari.com/en/article/5103297

Download Persian Version:

https://daneshyari.com/article/5103297

Daneshyari.com