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Measuring international uncertainty: The case of Korea

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#### **ACCEPTED MANUSCRIPT**

## \*Highlights (for review)

Highlights for the following manuscript:

Measuring International Uncertainty: the Case of Korea (MS#EL42550)

## Highlights

- 1. We compare and contrast Korean and US uncertainties.
- 2. Korean uncertainty is countercyclical, persistent, and skewed.
- 3. Options-implied and textual proxies do not measure broad-based Korean uncertainty.

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