### Accepted Manuscript

The Reality of Stock Market Jumps Diversification

Ke Chen, Luiz Vitiello, Stuart Hyde, Ser-Huang Poon

PII: S0261-5606(18)30239-0

DOI: https://doi.org/10.1016/j.jimonfin.2018.04.008

Reference: JIMF 1908

To appear in: Journal of International Money and Finance



Please cite this article as: K. Chen, L. Vitiello, S. Hyde, S-H. Poon, The Reality of Stock Market Jumps Diversification, *Journal of International Money and Finance* (2018), doi: https://doi.org/10.1016/j.jimonfin. 2018.04.008

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**

# The Reality of Stock Market Jumps Diversification

Ke Chen, <br/>  $^a$  Luiz Vitiello $^b$ , Stuart Hyde<br/>  $^a$  and Ser-Huang Poon <br/>  $^{a,*}$  April 24, 2018

- a. Alliance Manchester Business School, Crawford House, University of Manchester, Oxford Road, Manchester M13 9PL, UK.
- b. Essex Business School, University of Essex, Wivenhoe Park, Colchester, CO4 3SQ, UK
- \* Corresponding author: Tel: +44 161 275 0431, Fax: +44 161 275 4023.

E-mail addresses: Ke Chen (ke.chen@postgrad.mbs.ac.uk), Luiz Vitiello (lrviti@essex.ac.uk), Stuart Hyde (stuart.hyde@manchester.ac.uk), Ser-Huang Poon (ser-huang.poon@manchester.ac.uk).

#### Download English Version:

## https://daneshyari.com/en/article/7365092

Download Persian Version:

https://daneshyari.com/article/7365092

**Daneshyari.com**