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Are renewable energy stocks a possibility to diversify portfolios considering an environmentally friendly approach? The view of DCCA correlation coefficient

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Highlights of the paper Are renewable energy stocks a possibility to diversify portfolios considering an environmentally friendly approach? The view of DCCA correlation coefficient

- The DCCA correlation coefficient among renewable energy firms and main indices is calculated

- In the short run the shares are related with the main indices
- In the long run, correlations are not statistically significant
- The use of shares of renewable energy firms could be interesting for portfolio diversification

The authors

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