

Accepted Manuscript

The interactions between OPEC oil price and sectoral stock returns:
Evidence from China

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PII: S0378-4371(18)30278-4
DOI: <https://doi.org/10.1016/j.physa.2018.02.185>
Reference: PHYSA 19305

To appear in: *Physica A*

Received date: 10 February 2017
Revised date: 11 December 2017

Please cite this article as: B. Kirkulak-Uludag, O. Safarzadeh, The interactions between OPEC oil price and sectoral stock returns: Evidence from China, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.02.185>

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Highlights

- Significant volatility spillover between OPEC oil and the Chinese stock returns.
- The transmission of volatility is more apparent from oil to stock returns.
- The observed spillover effects mainly come from the past shocks.
- Investors invest a larger portion in sectoral stocks than in OPEC oil.

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