

## Accepted Manuscript

Cross-correlations between individual investor sentiment and Chinese stock market return: New perspective based on MF-DCCA

Qingsong Ruan, Haiquan Yang, Dayong Lv, Shuhua Zhang

PII: S0378-4371(18)30152-3  
DOI: <https://doi.org/10.1016/j.physa.2018.02.076>  
Reference: PHYSA 19196

To appear in: *Physica A*

Received date : 4 October 2017  
Revised date : 25 January 2018

Please cite this article as: Q. Ruan, H. Yang, D. Lv, S. Zhang, Cross-correlations between individual investor sentiment and Chinese stock market return: New perspective based on MF-DCCA, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.02.076>

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.



### Highlights

- Cross-correlation between investor sentiment and stock return is investigated.
- Yu'eBao Sentiment Index and Shenzhen stock market return is more anti-persistent.
- The sources of multifractal features are investigated.

Download English Version:

<https://daneshyari.com/en/article/7375277>

Download Persian Version:

<https://daneshyari.com/article/7375277>

[Daneshyari.com](https://daneshyari.com)