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

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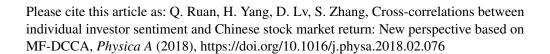
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# Highlights

- 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.

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