Accepted Manuscript

Investigating the features of pairs trading strategy: A network perspective on the Chinese stock market

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PII: S0378-4371(18)30450-3
DOI: https://doi.org/10.1016/j.physa.2018.04.021
Reference: PHYSA 19453

To appear in: *Physica A*

Received date : 8 February 2018
Revised date : 27 March 2018

Please cite this article as: D. Wen, C. Ma, G.-J. Wang, S. Wang, Investigating the features of pairs trading strategy: A network perspective on the Chinese stock market, *Physica A* (2018), https://doi.org/10.1016/j.physa.2018.04.021

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*Highlights (for review)

Highlights

- A research framework is proposed based on cointegration theory and complex network.
- The static and dynamic features of pairs trading strategy are examined.
- A few number of linkages between potential assets survived from one time to the next.
- Stocks within the same industry are inclined to form cointegration relationships.
- The re-occurrence circles of edges indicate that the trading pairs are unsteady.

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