Accepted Manuscript

Dynamic correlations at different time-scales with empirical mode decomposition

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 PII:
 S0378-4371(18)30198-5

 DOI:
 https://doi.org/10.1016/j.physa.2018.02.108

 Reference:
 PHYSA 19228

To appear in: *Physica A*

Received date : 22 August 2017 Revised date : 22 December 2017



Please cite this article as: N. Nava, T. Di Matteo, T. Aste, Dynamic correlations at different time-scales with empirical mode decomposition, *Physica A* (2018), https://doi.org/10.1016/j.physa.2018.02.108

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Highlights

- Investigation of correlations at different time horizons by combining Empirical Mode Decomposition and Pearson Cross-correlations
- Novel and simple methodology with effective outcomes for correlations at different time horizons
- Demonstration for S&P500, VIX and IPC indices

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