Accepted Manuscript

Emergence and temporal structure of Lead-Lag correlations in collective stock dynamics

Lisi Xia, Daming You, Xin Jiang, Wei Chen

PII: S0378-4371(18)30204-8
DOI: https://doi.org/10.1016/j.physa.2018.02.112
Reference: PHYSA 19232

To appear in: *Physica A*

Received date : 18 August 2017
Revised date : 4 February 2018

Please cite this article as: L. Xia, D. You, X. Jiang, W. Chen, Emergence and temporal structure of Lead-Lag correlations in collective stock dynamics, *Physica A* (2018), https://doi.org/10.1016/j.physa.2018.02.112

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.

Cover letter and Highlights

ACCEPTED MANUSCRIPT

The highlights of the paper include:

1. We observed strongly positive lagged correlations among stocks in the Chinese stock market, which is not constant throughout the period but emerges during certain periods
2. Dynamic lead-lag structures are uncovered in the form of temporal network structures
3. We show significant market events can be distinguished in the Jaccard matrix diagram

ACCEPTED MANUSCRIPT

Download English Version:

https://daneshyari.com/en/article/7375546

Download Persian Version:

https://daneshyari.com/article/7375546

Daneshyari.com