## **Accepted Manuscript**

Revised date : 1 November 2017

Do oil shocks predict economic policy uncertainty?

Mobeen Ur Rehman

PII: DOI: Reference:	S0378-4371(17)31382-1 https://doi.org/10.1016/j.physa.2017.12.133 PHYSA 19063
To appear in:	Physica A
Received date :	6 June 2017

Volume 282, Issue 22, 15 November 2013 (5DV 6219-4271 11_11/11/88		
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Please cite this article as: M.U. Rehman, Do oil shocks predict economic policy uncertainty?, *Physica A* (2018), https://doi.org/10.1016/j.physa.2017.12.133

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## **Research Highlights**

- *I investigate the role of oil shocks on economic policies uncertainty.*
- I generated disintegrated oil supply shock, aggregate demand shock and oil specific demand shock by structural VAR framework.
- Non-linear behavior of economic policy uncertainty is modeled in regime switching framework.
- Indian, Spanish and Japanese economic policy uncertainty responds to global oil price shocks.

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