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The synchronicity between the stock and the stock index via information in market

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Highlights

► The synchronicity between the stock and the stock-index in a market system is investigated. ► The synchronicity between the stock and the stock-index increases with the rising degree of the Market information capitalized into stock prices in certain range. ► The synchronicity decreases for large variation of Firms-specific. ► The stock return synchronicity is small to the big noise trading, however the variance noise facilitates the synchronization within the tailored realms.

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