Accepted Manuscript

The lead-lag relationship between stock index and stock index futures: A thermal optimal path method

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 PII:
 S0378-4371(15)00874-2

 DOI:
 http://dx.doi.org/10.1016/j.physa.2015.10.028

 Reference:
 PHYSA 16510

To appear in: Physica A

Received date: 5 July 2015 Revised date: 3 September 2015

Volume 392, Ibsue 22, 15 November 2013 (5554 (378-4371	
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Please cite this article as: C.-C. Gong, S.-D. Ji, L.-L. Su, S.-P. Li, F. Ren, The lead-lag relationship between stock index and stock index futures: A thermal optimal path method, *Physica A* (2015), http://dx.doi.org/10.1016/j.physa.2015.10.028

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Highlights:

- 1. We use a non-parametric approach, thermal optimal path method.
- 2. We study lead-lag relationship between stock indices and their associated futures.
- 3. We propose an indicator to explain the surge of lead-lag function.

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