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International financial integration: Stock return linkages and volatility transmission between Vietnam and advanced countries

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**International Financial Integration: Stock Return Linkages and Volatility Transmission
Between Vietnam and Advanced Countries.**

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Highlights

- return and volatility spillovers between Vietnam the U.S., Hong Kong and Japan investigated
- VAR model estimates conditional return linkages
- BEKK-GARCH model estimates volatility transmission
- statistically significant correlation, return and volatility spillovers
- during the financial crisis, the stock markets have become more interrelated

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