

Study on the Influence Mechanism of Air Quality on Stock Market Yield and Volatility: Empirical Test from China Based on GARCH Model

Na An , Baixue Wang , Peilin Pan , Kun Guo , Yi Sun

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Highlights

- The relationship between air quality and stock market is studied.
- The intermediary role of investor sentiment is explored based on GARCH model.
- Air quality can influence the stock market through investor sentiment channel.

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