## **Accepted Manuscript**

Oil market volatility and stock market volatility

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PII: S1544-6123(17)30475-0 DOI: 10.1016/j.frl.2018.02.001

Reference: FRL 854

To appear in: Finance Research Letters

Received date: 10 August 2017 Revised date: 5 February 2018 Accepted date: 5 February 2018



Please cite this article as: Milan Bašta, Peter Molnár, Oil market volatility and stock market volatility, *Finance Research Letters* (2018), doi: 10.1016/j.frl.2018.02.001

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#### ACCEPTED MANUSCRIPT

#### Highlights

- We study comovement between stock market volatility and oil market volatility.
- This comovement is time-varying and depends on the time scale.
- It is strong at yearly horizon and weaker at horizons of a few days.
- Stock market implied volatility leads the oil market implied volatility.

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