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Board, Roberto Rigobon, Brian Sack

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.Movements in the prices of different assets are likely to directly influence one another. This paper identifies the contemporaneous interactions between asset prices in U.S. financial markets by relying on the heteroskedasticity in their movements. In particular, we estimate a structural-form GARCH model that includes the short-term interest rate, the long-term interest rate, and the stock market. The...

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- Authored by Professor Roberto Rigobon, Brian Sack
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