

## Accepted Manuscript

Title: Estimating Time-Varying Currency Betas with Contagion: New Evidence from Developed and Emerging Financial Markets

Author: Ling Long Albert K. Tsui Zhaoyong Zhang



PII: S0922-1425(14)00004-8  
DOI: <http://dx.doi.org/doi:10.1016/j.japwor.2014.02.001>  
Reference: JAPWOR 824

To appear in: *JAPWOR*

Received date: 2-3-2012  
Revised date: 20-1-2014  
Accepted date: 2-2-2014

Please cite this article as: Ling Long Albert K Tsui Zhaoyong Zhang Estimating Time-Varying Currency Betas with Contagion: New Evidence from Developed and Emerging Financial Markets (2014), <http://dx.doi.org/10.1016/j.japwor.2014.02.001>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

## **Estimating Time-Varying Currency Betas with Contagion: New Evidence from Developed and Emerging Financial Markets**

Ling Long, Albert K Tsui and Zhaoyong Zhang

### **HIGHLIGHTS:**

- The first study estimating the time-varying currency betas with contagion using BEKK-GARCH model with most updated dataset
- Time-varying currency betas generally more volatile than world market betas
- Currency betas in emerging markets more volatile than those in developed markets
- Evidence of long-memory in the estimated currency betas and mean-reverting
- Demonstrated usefulness of the time-varying exposures in strategic investment

متن کامل مقاله

دریافت فوری ←

**ISI**Articles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات