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Title: Global financial crisis and emerging stock market contagion: A volatility impulse response function approach

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Highlights

1. We investigate the influence of financial crisis on the BRICSS' stock markets.
2. The U.S. and BRICSS' stock markets are interrelated by their volatilities.
3. Global financial crisis has significant impacts on expected conditional variances.
4. The size and the dynamics of the impact of shock are largely market specific.
5. Increasing stock market integration has potential risk and cost.

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