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Clustering of Short and Long-Term Co-Movements in Financial and Commodity Markets

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Highlights:

- We examine short and long term dynamics in linkages between world major markets during and after recent global financial crisis.
- There is strong evidence of instability of the world economy system after international financial crisis.
- New clusters came out after crisis.
- Short and long term dynamics has significantly changed, and several relationships have been shattered after crisis.

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