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Uncovering frequency domain causality between gold and the stock markets of China and India: Evidence from implied volatility indices

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Highlights

- We use implied volatility indices and examine causality dynamics
- We examine dynamics between gold and the Chinese and Indian stock markets (2011-2016)
- We uncover some interesting predictability patterns that differ along the spectrum.
- We report a feedback effect between gold and China's market in high frequencies
- Gold predicts India's market in low frequencies
- We account for structural breaks and reveal more nuanced dynamics

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