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A global network topology of stock markets: Transmitters and receivers of spillover effects

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HIGHLIGHTS

- Global equity markets' spillovers network structure
- Spillover risk transmission and reception under bearish and bullish markets
- Bivariate cross-quantilogram modeling technique
- US and the Canadian equity markets are major spillover transmitters
- Romanian, Taiwanese and Mexican stock markets are spillover receivers
- US equity market capable of triggering systemic risk on a global scale

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