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Correlation analysis of the Korean stock market: Revisited to consider the influence of foreign exchange rate

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Research Highlights

- We examined the effect of foreign exchange rate in a correlation analysis of the Korean stock market.
- We collected and analyzed two types of stock prices using both random matrix theory and network analysis.
- Few particular industrial sectors exhibited substantial differences while other sectors showed small change.
- The method introduced in this paper suggest a way to measure the effect of exchange rate on an emerging stock market.

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