

Accepted Manuscript

Title: Towards an asymmetric long run equilibrium between stock market uncertainty and the yield spread. A threshold vector error correction approach

Author: Anastasios Evgenidis Athanasios Tsagkanos Costas Siriopoulos



PII: S0275-5319(16)30226-4
DOI: <http://dx.doi.org/doi:10.1016/j.ribaf.2016.08.002>
Reference: RIBAF 572

To appear in: *Research in International Business and Finance*

Received date: 14-5-2016
Accepted date: 8-8-2016

Please cite this article as: Evgenidis, Anastasios, Tsagkanos, Athanasios, Siriopoulos, Costas, Towards an asymmetric long run equilibrium between stock market uncertainty and the yield spread. A threshold vector error correction approach. *Research in International Business and Finance* <http://dx.doi.org/10.1016/j.ribaf.2016.08.002>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

**Towards an asymmetric long run equilibrium between stock market uncertainty and the
yield spread. A threshold vector error correction approach**

Anastasios Evgenidis
Central Bank of Ireland, Monetary Policy Division, Dublin, PO Box 559,
Anastasios.Evgenidis@centralbank.ie

Athanasios Tsagkanos
University of Patras, Department of Business Administration, P.O. Box 1391,
atsagkanos@upatras.gr
TEL: +302610969837
(Corresponding Author)

Costas Siriopoulos
Zayed University, College of Business, P.O. Box 144534, Abu Dhabi, UAE,
konstantinos.syriopoulos@zu.ac.ae

متن کامل مقاله

دریافت فوری ←

ISIArticles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات