

Accepted Manuscript

Directional predictability of implied volatility: from crude oil to developed and emerging stock markets

Elie Bouri , Donald Lien , David Roubaud ,
Syed Jawad Hussain Shahzad

PII: S1544-6123(17)30521-4
DOI: [10.1016/j.frl.2018.02.022](https://doi.org/10.1016/j.frl.2018.02.022)
Reference: FRL 875

To appear in: *Finance Research Letters*

Received date: 30 August 2017
Revised date: 12 December 2017
Accepted date: 22 February 2018

Please cite this article as: Elie Bouri , Donald Lien , David Roubaud , Syed Jawad Hussain Shahzad , Directional predictability of implied volatility: from crude oil to developed and emerging stock markets, *Finance Research Letters* (2018), doi: [10.1016/j.frl.2018.02.022](https://doi.org/10.1016/j.frl.2018.02.022)



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.

Highlights

- Examine the directional predictability of implied volatility from crude oil to some major developed and emerging stock markets.
- Apply the cross-quantilograms via Han et al. (2016).
- Identify predictability around the extreme end of oil volatility.
- Rolling window analysis validates results.

ACCEPTED MANUSCRIPT

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