

Accepted Manuscript

The synchronicity between the stock and the stock index via information in market

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PII: S0378-4371(17)31154-8
DOI: <https://doi.org/10.1016/j.physa.2017.11.065>
Reference: PHYSA 18833

To appear in: *Physica A*

Received date: 24 April 2017
Revised date: 17 October 2017

Please cite this article as: H. Gao, J. Li, W. Guo, D.-C. Mei, The synchronicity between the stock and the stock index via information in market, *Physica A* (2017), <https://doi.org/10.1016/j.physa.2017.11.065>

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Highlights

► The synchronicity between the stock and the stock-index in a market system is investigated. ► The synchronicity between the stock and the stock-index increases with the rising degree of the Market information capitalized into stock prices in certain range. ► The synchronicity decreases for large variation of Firms-specific. ► The stock return synchronicity is small to the big noise trading, however the variance noise facilitates the synchronization within the tailored realms.

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