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Stock Market Volatility Spillovers: Evidence for Latin America

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Highlights

- We extend the framework of Diebold and Yilmaz [2009a, 2012].
- We construct volatility spillover indexes using a DCC-GARCH framework.
- We apply our method to stock market indexes of the United States and four Latin American countries.
- Brazil is a net volatility transmitter for most of the sample period.
- Shock transmission from the US to LAC substantially increased during the recent international financial crisis.

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