

Accepted Manuscript

Is stock market volatility asymmetric? A multi-period analysis for five countries

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PII: S0378-4371(18)30107-9
DOI: <https://doi.org/10.1016/j.physa.2018.02.031>
Reference: PHYSA 19151

To appear in: *Physica A*



Please cite this article as: S.R. Bentes, Is stock market volatility asymmetric? A multi-period analysis for five countries, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.02.031>

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Highlights:

- This paper examines the asymmetry in the volatility of the returns of five indices.
- We employ the EGARCH(1,1) and GJR(1,1) models.
- We use daily data from 20 September, 2004 to 23 September, 2016.
- We found asymmetric effects in all volatility returns for the full sample.
- For the subsample period there is mixed evidence on the asymmetric effects.

With best regards,

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