

Accepted Manuscript

Information Diffusion, Cluster formation and Entropy-based Network Dynamics in Equity and Commodity Markets

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PII: S0377-2217(16)30492-1
DOI: [10.1016/j.ejor.2016.06.052](https://doi.org/10.1016/j.ejor.2016.06.052)
Reference: EOR 13804



To appear in: *European Journal of Operational Research*

Received date: 17 June 2015
Revised date: 6 April 2016
Accepted date: 24 June 2016

Please cite this article as: Stelios Bekiros , Duc Khuong Nguyen , Leonidas Sandoval Junior , Gazi Salah Uddin , Information Diffusion, Cluster formation and Entropy-based Network Dynamics in Equity and Commodity Markets, *European Journal of Operational Research* (2016), doi: [10.1016/j.ejor.2016.06.052](https://doi.org/10.1016/j.ejor.2016.06.052)

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HIGHLIGHTS

- We explore the links among US equity & commodity markets via complex network theory
- We reveal the temporal dimension of correlation using time-varying network topologies
- Via simulation analysis we assess the impact of denoising on data dependence structure
- The disparity of entropy centrality measurements is shown between pre- & post-crisis
- The results enable robust mapping of contagion effects incorporating agent expectations

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