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Driving factors of interactions between the exchange rate market and the commodity market: A wavelet-based complex network perspective

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Highlights

- We use the data fusion function of Kalman filter to find the time-varying relationship between the exchange rate market and the commodity market.
- Wavelet analysis is used to extract the scales of the margin relationship that are driven by different frequency wavelets.
- Complex network is used to search for the transfer characteristics of the combination of states driven by different frequency wavelets.
- Based on the integrated method, we study the driving factors of interactions between the exchange rate market and the commodity market under multiscale scenarios.

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