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Cross-correlations and influence in world gold markets

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Highlights:

- Multiscale cross-correlations and net cross-correlations among five major world gold markets are studied.
- Multiscale influence measures are proposed for quantify the influence of individual gold markets.
- The cross-correlations, net cross-correlations, and net influences vary across time scales.
- The cross-market correlation between London and New York at each time scale is intense and inherent.
- The London gold market significantly affects the other four gold markets and dominates the world-wide gold market.

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