

Accepted Manuscript

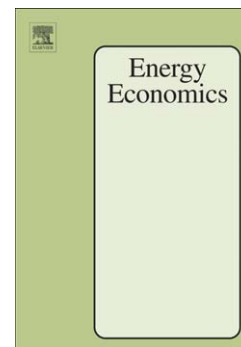
The Relationship Between Energy and Equity Markets: Evidence from Volatility Impulse Response Functions

Eric Olson, Andrew Vivian, Mark E. Wohar

PII: S0140-9883(14)00011-5
DOI: doi: [10.1016/j.eneco.2014.01.009](https://doi.org/10.1016/j.eneco.2014.01.009)
Reference: ENEECO 2706

To appear in: *Energy Economics*

Received date: 20 August 2013
Revised date: 24 January 2014
Accepted date: 25 January 2014



Please cite this article as: Olson, Eric, Vivian, Andrew, Wohar, Mark E., The Relationship Between Energy and Equity Markets: Evidence from Volatility Impulse Response Functions, *Energy Economics* (2014), doi: [10.1016/j.eneco.2014.01.009](https://doi.org/10.1016/j.eneco.2014.01.009)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

**The Relationship Between Energy and Equity Markets:
Evidence from Volatility Impulse Response Functions**

Eric Olson

College of Business and Economics, West Virginia University, US
Eric.olson@mail.wvu.edu

Andrew Vivian (Corresponding Author)

School of Business and Economics, Loughborough University, UK
a.j.vivian@lboro.ac.uk

Mark E. Wohar

Department of Economics, University of Nebraska-Omaha, US and
School of Business and Economics, Loughborough University, UK
mwohar@mail.unomaha.edu

Key words: Volatility Impulse Response Functions, Dynamic Hedge Ratios, Volatility Spillovers, Conditional Correlation, Commodity Market, Equity Index

JEL: C12, C32, G10, Q00

متن کامل مقاله

دریافت فوری ←

ISIArticles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات