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How do Bond, Equity and Commodity Cycles Interact?\*

Paresh Kumar Narayan , Kannan S. Thuraisamy , Niklas F. Wagner

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## Highlights

- address bond, equity, gold, oil markets, as well as market volatility and inflation
- examine monthly lagged interactions during January 1950 to June 2015
- equity prices negatively react to shocks in uncertainty, build a positive risk premium
- cross-market pricing transmission occurs from gold to bonds and to oil

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