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Cross-correlations between the US monetary policy, US dollar index and crude oil market

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Highlights

- Cross-correlations between the US monetary policy, US dollar index and WTI crude oil are investigated.
- Cross-correlations between the three time series exhibit multifractal features in both short- and long-term.
- Small fluctuations are highly predictable while large fluctuations generally exhibit mean-reversion properties.
- US monetary policy operations have clear influences on the cross-correlated behavior of the three time series.

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