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Oil price and exchange rate co-movements in Asian countries: detrended cross-correlation approach

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## Highlights

- ➤ We apply the detrended cross-correlation coefficient to analysis the cross-correlation between oil prices and exchange rates.
- ➤ We choose 12 Asian countries, and we find a negative values.
- ➤ Our empirical results support the co-movements of oil prices and exchange rate.

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