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# BETWEEN FUTURES AND SPOT MARKETS- AN APPROACH TO MODELLING LINKAGES AMONG FINANCIAL MARKETS



Between Futures and Spot Markets An Approach to Modelling Linkages among Financial Markets

VDM Verlag Dr. Mueller e.K. Paperback. Condition: New. 88 pages. Dimensions: 9.3in x 6.6in x 0.3in.During the last decade stock markets have witnessed several financial crises. As a result of increasing market integration, even financial distress in a minor market is presently capable of shaking the largest world markets. Therefore, to achieve success in such complex environments, finance professionals need to have a better understanding of the structure of stock market linkages. This book presents a Markov Switching approach to...

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- Authored by Jedrzej Bialkowski
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