Stock Market Contagion: Empirical Evidence From The DotCom Bubble.
Edition No. 1

Description: The stock market contagion effect has become more pronounced in recent years because of the rapid global economic integration. It may also be observed that stock market contagion always comes for debate only when a major crisis hits the US market. Studies found that the long term correlation between US markets and the rest of the world wasn't high enough to say that the global markets are fully interconnected. But, when looking at the contagion dynamics over the short term, we find that correlation is much higher between the US new technology stocks and their European peers. In this book, we examine 2 main contagion components, volatility and correlations. In the first part we show the extent to which the contagion effect plays a role in volatility spikes. We show that new technology stock markets' volatilities can have more than one regime, where each regime represents a financial status. In the second part of the book, we show that long term correlations are not an accurate indicator to the extent to which markets affect each other. In fact, we show that conditional correlations and specifically short term ones can be a more relevant measure of cross stock markets correlations.

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