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Are domestic Asian markets integrated with the regional one? An empirical assessment

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Abstract

This article investigates the evolution of the Asian stock market integration with the regional one. First, we estimate the time-varying degree of Asian market integration using conditional version of the International Capital Asset Pricing Model (ICAPM) with DCC-GARCH para-meters. Secondly, we study the structural breaks in these series. Finally, we relate the ob-tained results to important facts and economic events.

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(Fax)

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