

Structural change in stock price volatility of asian financial markets

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20420412&lokasi=lokal>

Abstrak

Structural change in volatility of five Asian and U.S. stock markets is examined during the post-liberalization period (1990-2005) of asian financial markets using the Sup-LM test ...