Department of
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Tiwari, A., I. Raheem, and S. Kang (2019), "Time-varying dynamic conditional correlation between stock and cryptocurrency markets using the copula-ADCC-EGARCH model", *Physica A: Statistical Mechanics and its Applications*, 535.

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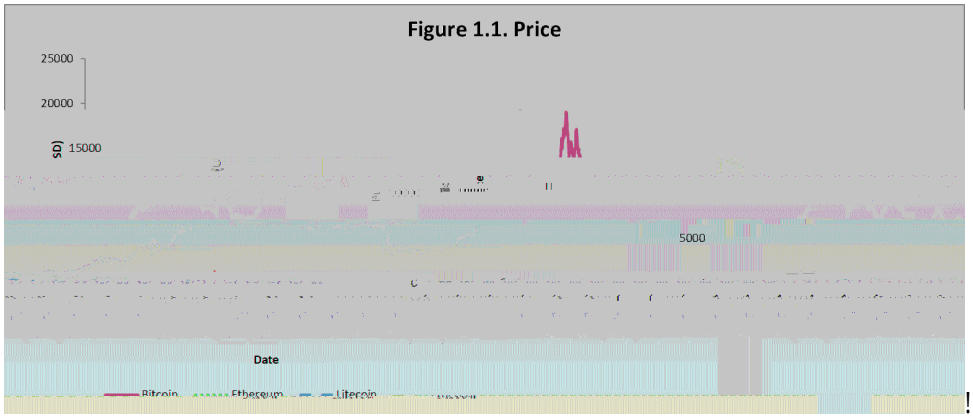
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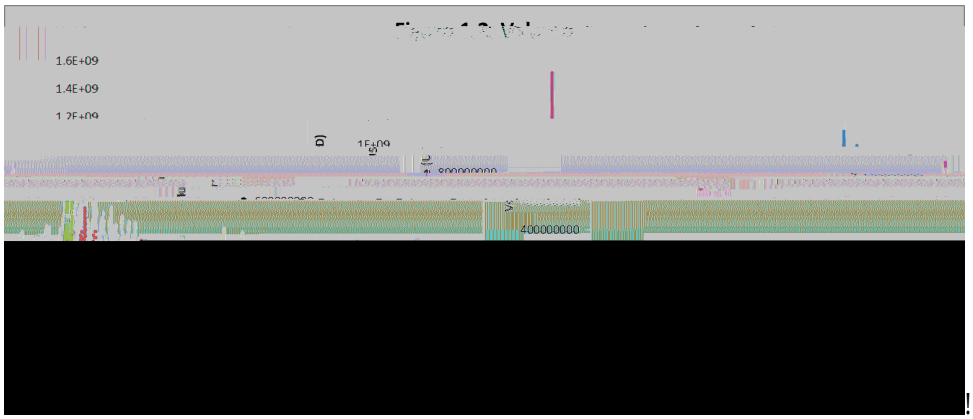
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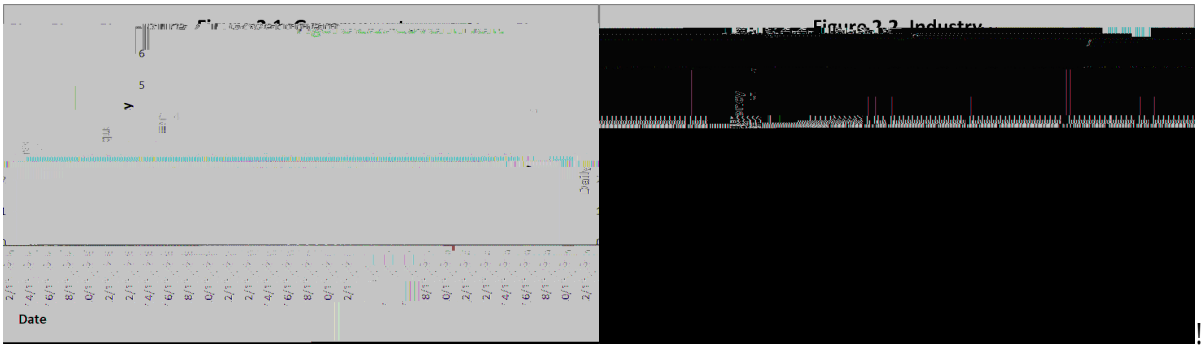

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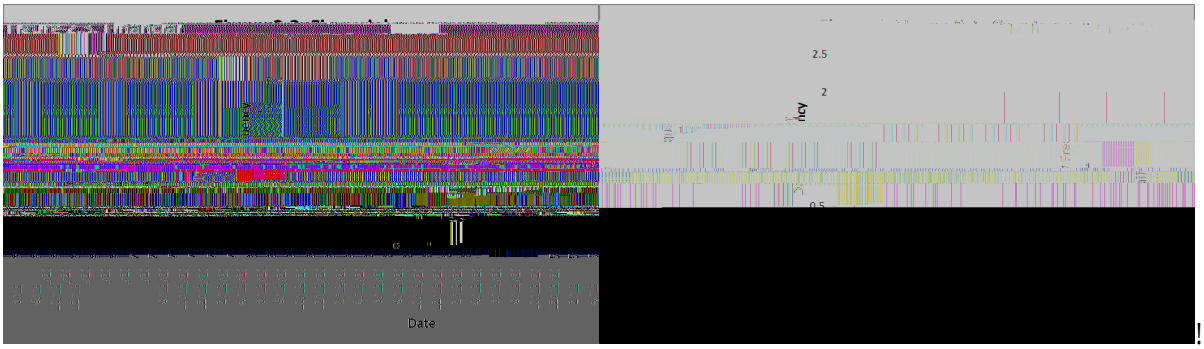

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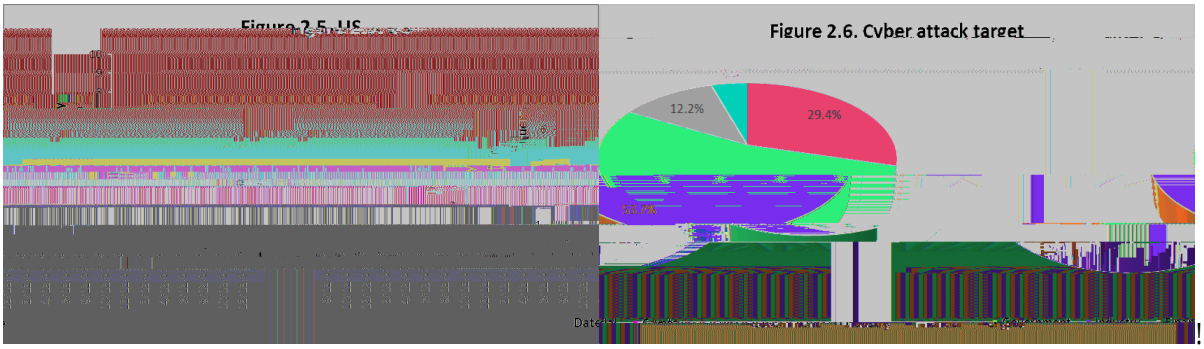

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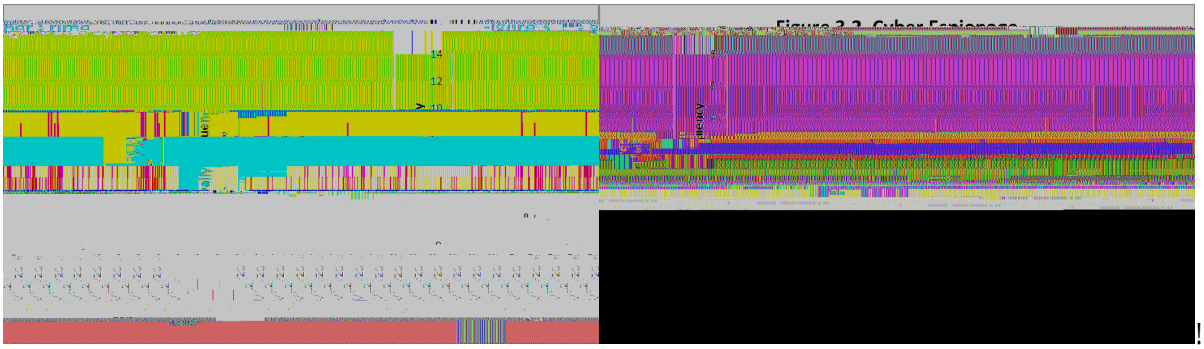

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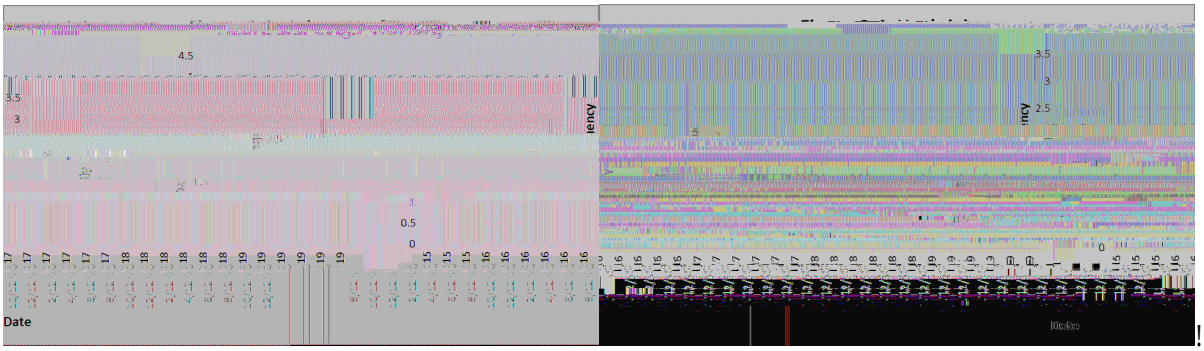

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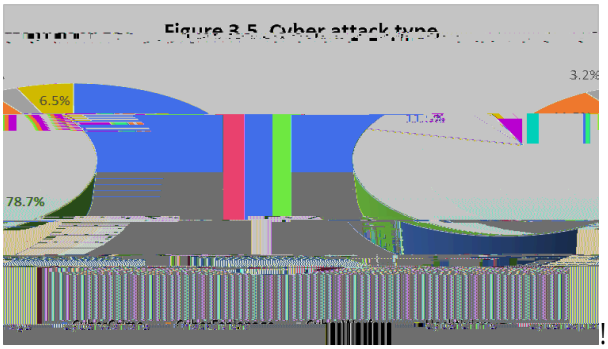

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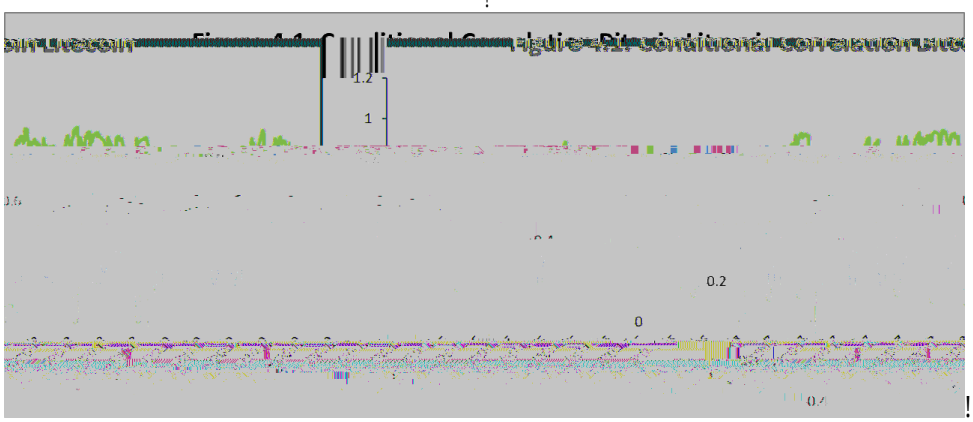

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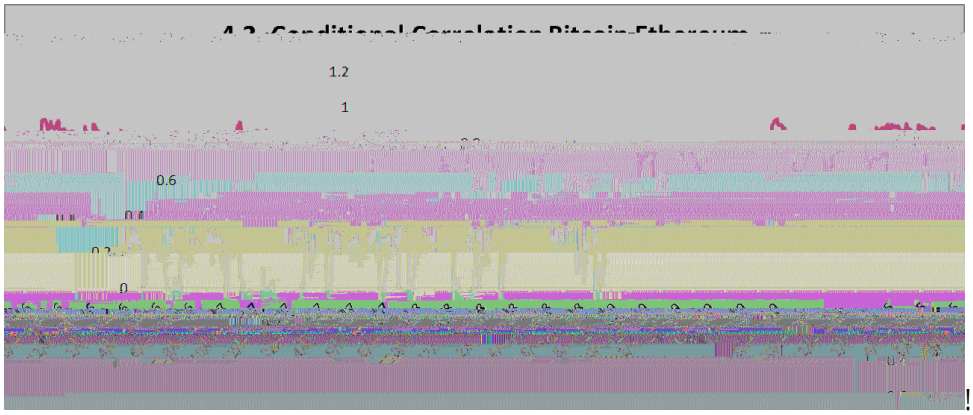

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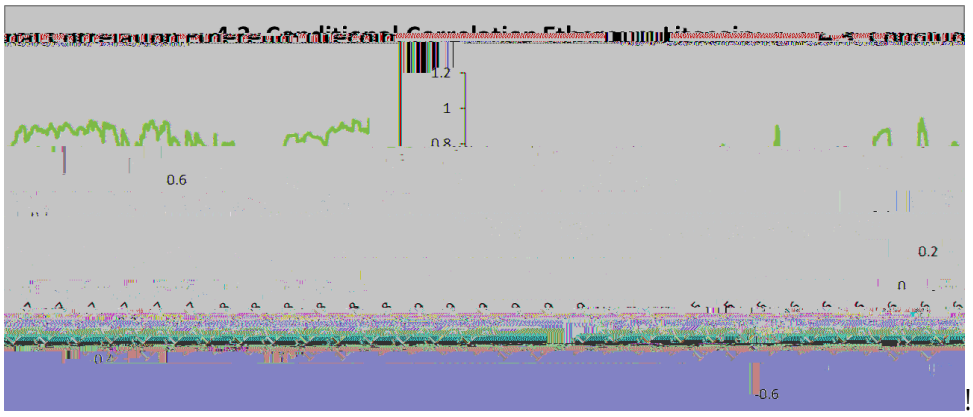

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