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Research article

How do leading stock markets in America and Europe connect to Asian stock markets? Quantile dynamic connectedness

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Appendix

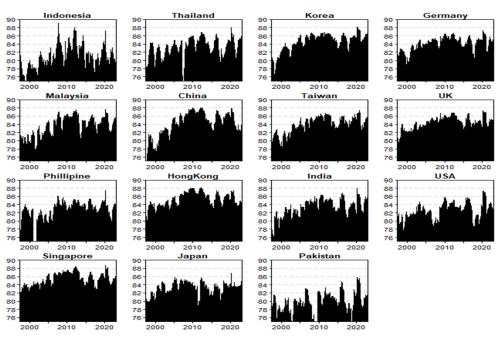


Figure A1. Total directional connectedness from others (Lower quantile).

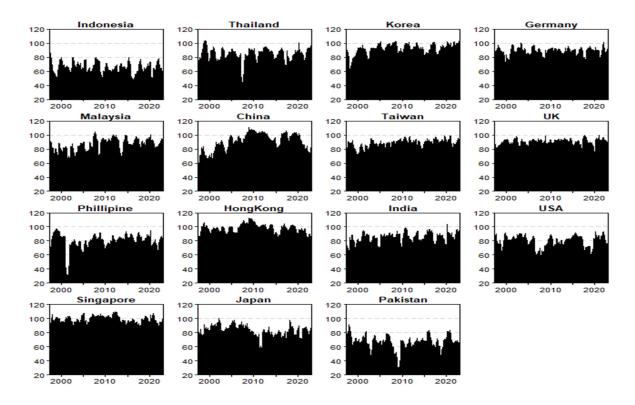


Figure A2. Total directional connectedness to others (Lower quantile).

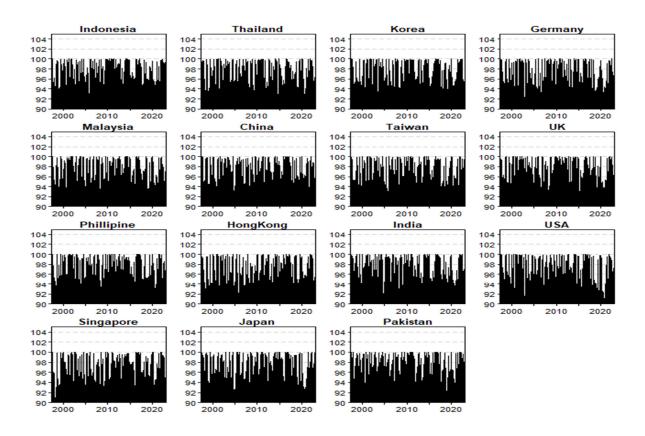


Figure A3. Total directional connectedness from others (Upper quantile).

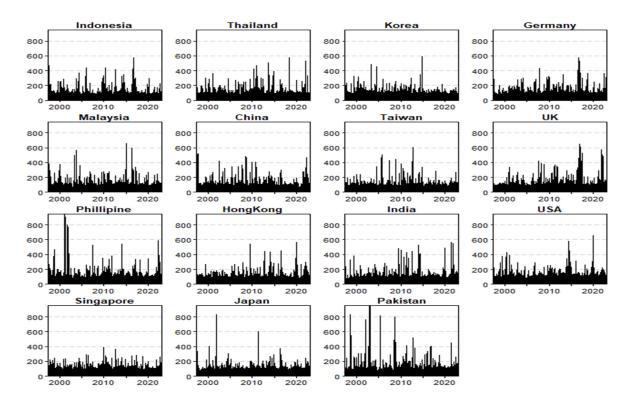


Figure A4. Total directional connectedness to others (Upper quantile).

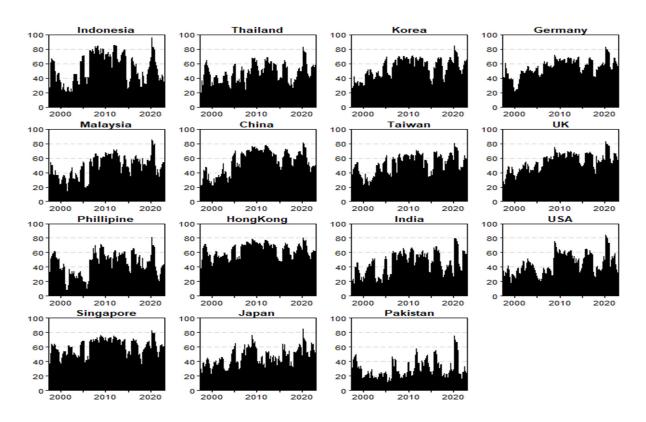


Figure A5. Total directional connectedness from others (Middle quantile).

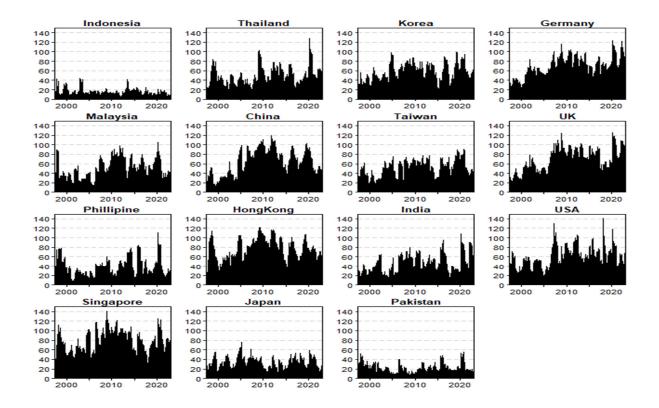


Figure A6. Total directional connectedness to others (Middle quantile).



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