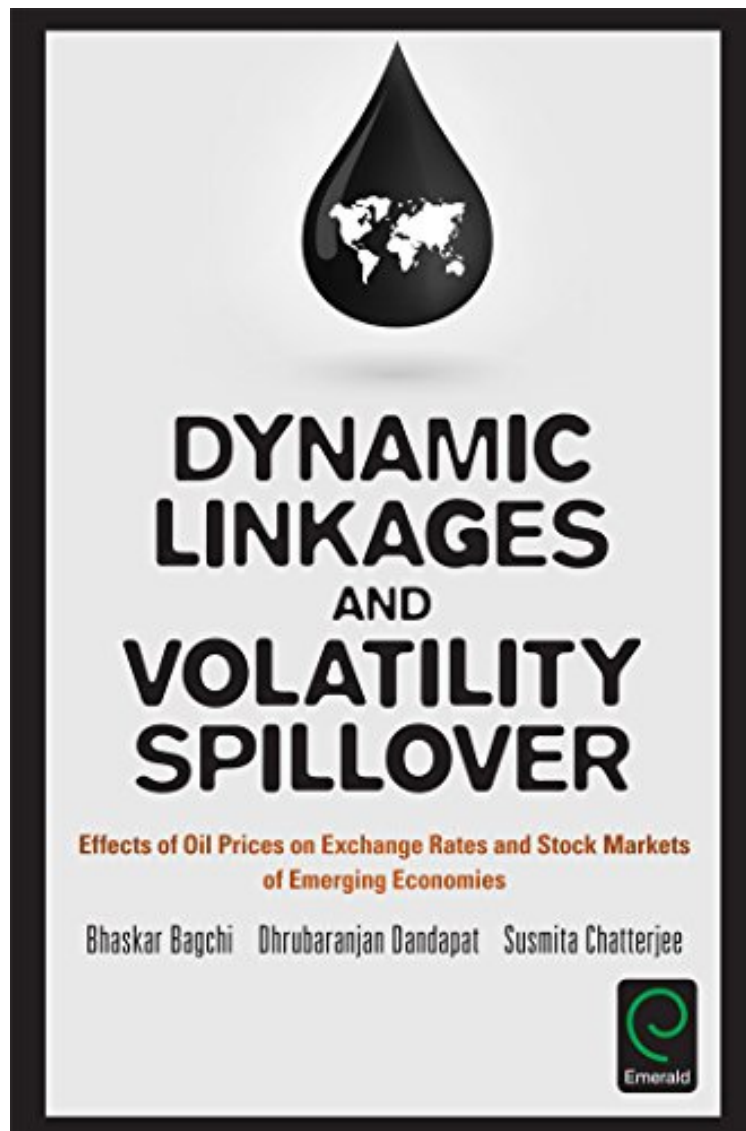


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Dynamic Linkages and Volatility Spillover: Effects of Oil Prices on Exchange Rates and Stock Markets of Emerging Economies

Bhaskar Bagchi, Dhrubaranjan Dandapat, Susmita Chatterjee
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Bhaskar Bagchi, Dhrubaranjan Dandapat, Susmita Chatterjee : Dynamic Linkages and Volatility Spillover: Effects of Oil Prices on Exchange Rates and Stock Markets of Emerging Economies before purchasing it in order to gauge whether or not it would be worth my time, and all praised Dynamic Linkages and Volatility Spillover: Effects of Oil Prices on Exchange Rates and Stock Markets of Emerging Economies:

This book examines the dynamic relationship and volatility spillovers between crude oil prices, exchange rates and stock markets of emerging economies. Although considerable literature on relationship between exchange rates and stock markets as well as affiliation between oil prices and stock markets is available, unfortunately very little research has been conducted to analyze the volatility spillovers and dynamic relationship between crude oil prices, exchange rates and stock markets of India covering pre-recession, recession and post-recession period. More particularly, a clear research gap has been found in analyzing the volatility spillovers between above three variables in respect of India irrespective of the importance of oil prices and exchange rates as essential parameters for economic recovery and growth of the capital markets. Furthermore, the stock returns volatility is partly explained by volatility in crude oil prices and exchange rates. The volatility in stock markets is partly due to foreign interference that persuades a correlation with international markets through crude oil prices and exchange rates. Hence, a new publication on this topic is needed at this time.

This work investigates the consequences of falling crude oil prices (known as new oil price shock) on the exchange rate and stock indexes of India and other emerging economies. The book covers India during the period April 2003 to March 2016, as well as other countries from July 2009 to March 2016. The study employs a multivariate co-integration analysis to examine the long-run relationship, while allowing for the possibility of short-run divergences. While the book employs tables, charts, graphs, explanations, and case boxes to make it accessible to non-experts, there is still much sophisticated statistical information directed to experts. The book s audience includes investors, policy makers, and scholars. Distributed in North America by Turpin Distribution. --Annotation copy;2017 Ringgold Inc. Portland, OR (protoview.com)About the AuthorBhaskar Bagchi, Department of Commerce, Alipurduar College, Alipurduar, India Dhrubaranjan Dandapat, Department of Commerce, University of Calcutta, Kolkata, India Susmita Chatterjee, Department of Economics, Maharaja Manindra Chandra College, Kolkata, India