

Stock volatility, foreign exchange rate volatility and the global financial crisis

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20437991&lokasi=lokal>

Abstrak

This study tries to identify the accurate state and length of the global financial crisis, estimate the risk in the stock and foreign exchange (FX) markets during the financial turmoil and comprehensively analyze the characteristics of the risk.