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Code test for Volatility Spillover

Data preparation

Main part get the result for volatility spillover

Result process Make a table and show figures

```
theta1 =

    0.8002    0.0102    0.0054    0.1321    0.0090    0.0059    0.0369
    0.2366    0.6079    0.0068    0.0854    0.0095    0.0093    0.0441
    0.0476    0.1541    0.7578    0.0221    0.0030    0.0088    0.0062
    0.1381    0.0567    0.0106    0.7429    0.0064    0.0048    0.0401
    0.1509    0.0620    0.0105    0.5816    0.1385    0.0075    0.0487
    0.1396    0.0760    0.0079    0.4369    0.0756    0.2061    0.0576
    0.0575    0.0249    0.0071    0.2006    0.0301    0.0226    0.6568


thetaBf =

    0.8124    0.0097    0.0024    0.1112    0.0102    0.0076    0.0465
    0.2358    0.6003    0.0057    0.0731    0.0148    0.0107    0.0596
    0.0291    0.0401    0.9159    0.0052    0.0035    0.0037    0.0024
    0.1422    0.0250    0.0057    0.7538    0.0094    0.0033    0.0607
    0.1494    0.0311    0.0044    0.5833    0.1489    0.0050    0.0780
    0.1269    0.0313    0.0048    0.4505    0.0963    0.2199    0.0704
    0.0264    0.0079    0.0088    0.1713    0.0137    0.0062    0.7657


thetaAf =

    1.2898    0.0160    0.0089    0.2187    0.0137    0.0085    0.0453
    0.3122    1.0471    0.0098    0.1513    0.0107    0.0131    0.0567
    0.0898    0.3559    1.0794    0.0439    0.0025    0.0176    0.0118
    0.1652    0.1273    0.0224    1.2276    0.0043    0.0096    0.0445
    0.1931    0.1345    0.0225    0.9867    0.2025    0.0153    0.0465
    0.1822    0.1753    0.0148    0.7146    0.0833    0.3500    0.0809
    0.0961    0.0605    0.0098    0.3377    0.0684    0.0522    0.9764
```

NPS1 =

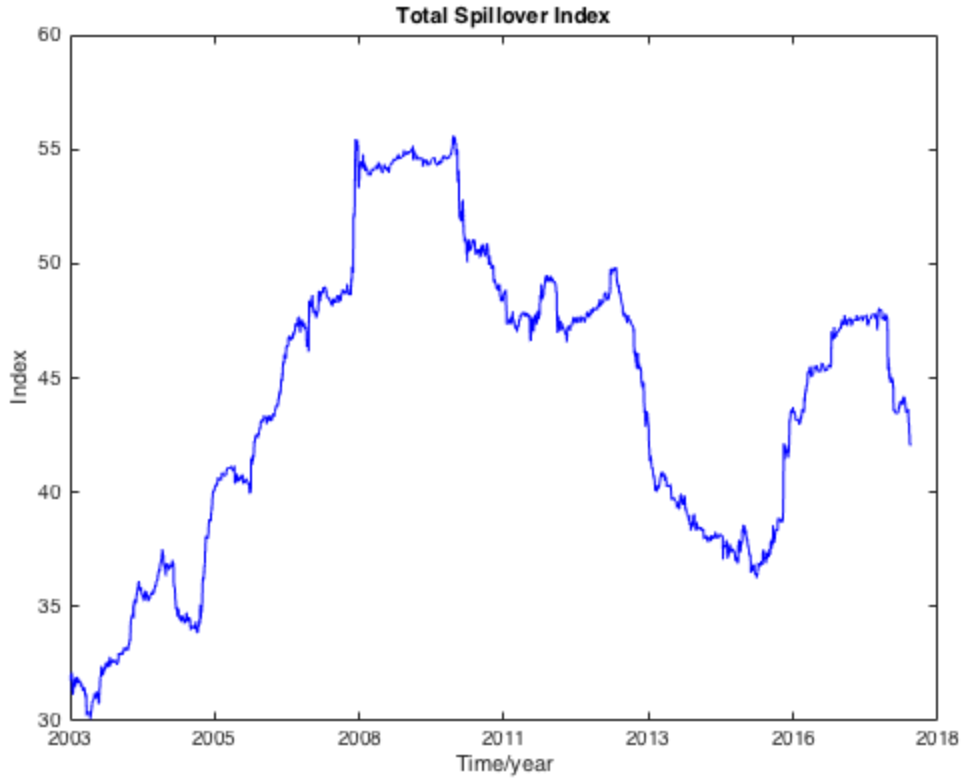
0	-3.2347	-0.6036	-0.0861	-2.0273	-1.9100	-0.2949
3.2347	0	-2.1041	0.4099	-0.7505	-0.9524	0.2747
0.6036	2.1041	0	0.1650	-0.1074	0.0136	-0.0125
0.0861	-0.4099	-0.1650	0	-8.2172	-6.1727	-2.2921
2.0273	0.7505	0.1074	8.2172	0	-0.9732	0.2654
1.9100	0.9524	-0.0136	6.1727	0.9732	0	0.4994
0.2949	-0.2747	0.0125	2.2921	-0.2654	-0.4994	0

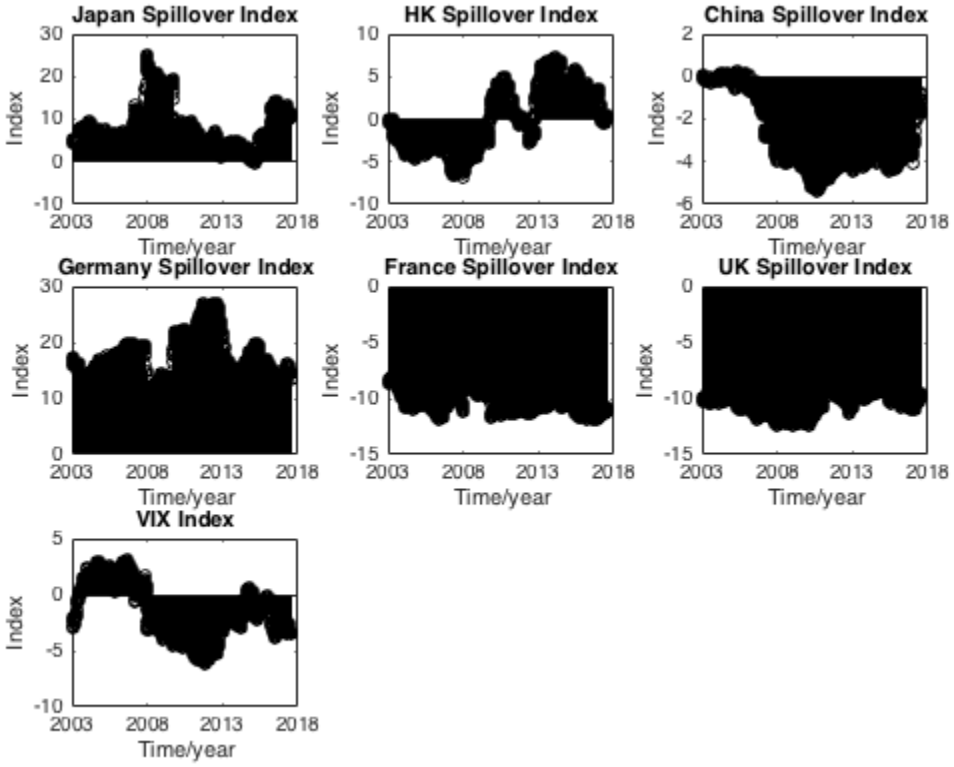
NPSBf =

0	-3.2303	-0.3814	-0.4424	-1.9883	-1.7042	0.2869
3.2303	0	-0.4917	0.6869	-0.2326	-0.2945	0.7395
0.3814	0.4917	0	-0.0073	-0.0130	-0.0154	-0.0909
0.4424	-0.6869	0.0073	0	-8.1981	-6.3885	-1.5810
1.9883	0.2326	0.0130	8.1981	0	-1.3031	0.9179
1.7042	0.2945	0.0154	6.3885	1.3031	0	0.9172
-0.2869	-0.7395	0.0909	1.5810	-0.9179	-0.9172	0

NPSAf =

0	-4.2314	-1.1555	0.7645	-2.5631	-2.4810	-0.7263
4.2314	0	-4.9433	0.3437	-1.7680	-2.3168	-0.0531
1.1555	4.9433	0	0.3070	-0.2847	0.0407	0.0296
-0.7645	-0.3437	-0.3070	0	-14.0342	-10.0702	-4.1880
2.5631	1.7680	0.2847	14.0342	0	-0.9724	-0.3131
2.4810	2.3168	-0.0407	10.0702	0.9724	0	0.4105
0.7263	0.0531	-0.0296	4.1880	0.3131	-0.4105	0


Total Spillover Index
Index
Time/year
60
55
50
45
40
35
30
2003
2005
2008
2011
2013
2016
2018


Japan Spillover Index
HK Spillover Index
China Spillover Index
Germany Spillover Index
France Spillover Index
UK Spillover Index
VIX Index
Index
Time/year
2003
2008
2013
2018

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