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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 =

0.9616	0.0016	0.0365
0.0439	0.9372	0.0186
0.1177	0.0081	0.8738

thetaBf =

0.9172	0.0010	0.0817
0.0895	0.8792	0.0313
0.2673	0.0055	0.7272

thetaAf =

1.5923	0.0030	0.0057
0.0078	1.5734	0.0198
0.0143	0.0174	1.5693

NPS1 =

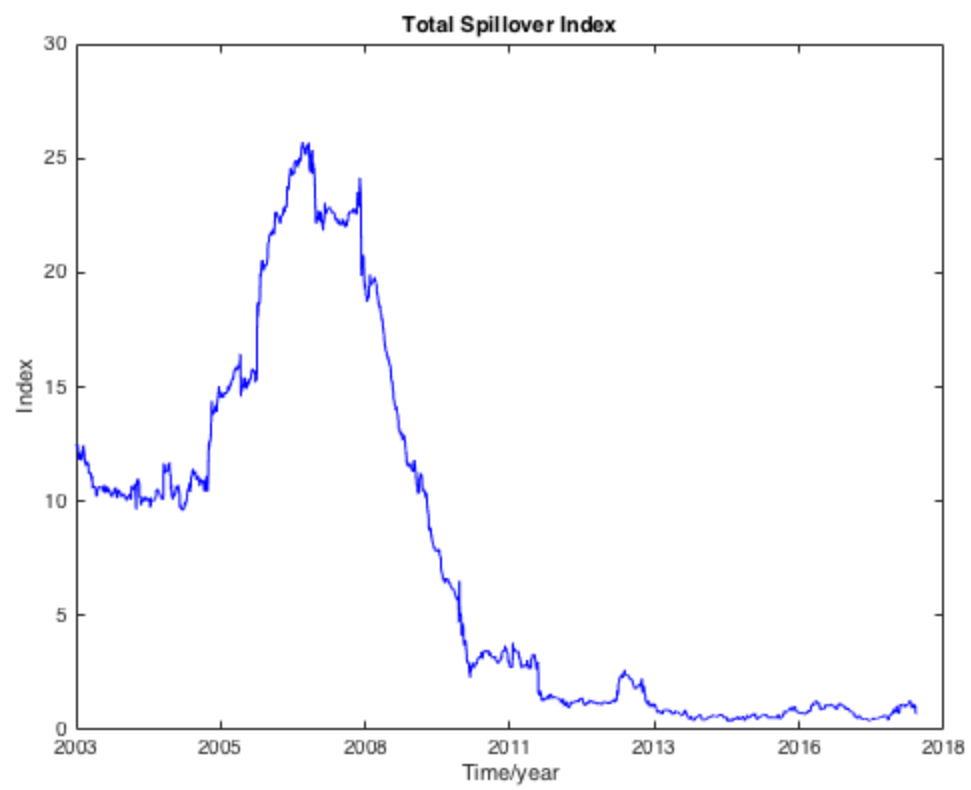
0	-1.4087	-2.7072
1.4087	0	0.3480
2.7072	-0.3480	0

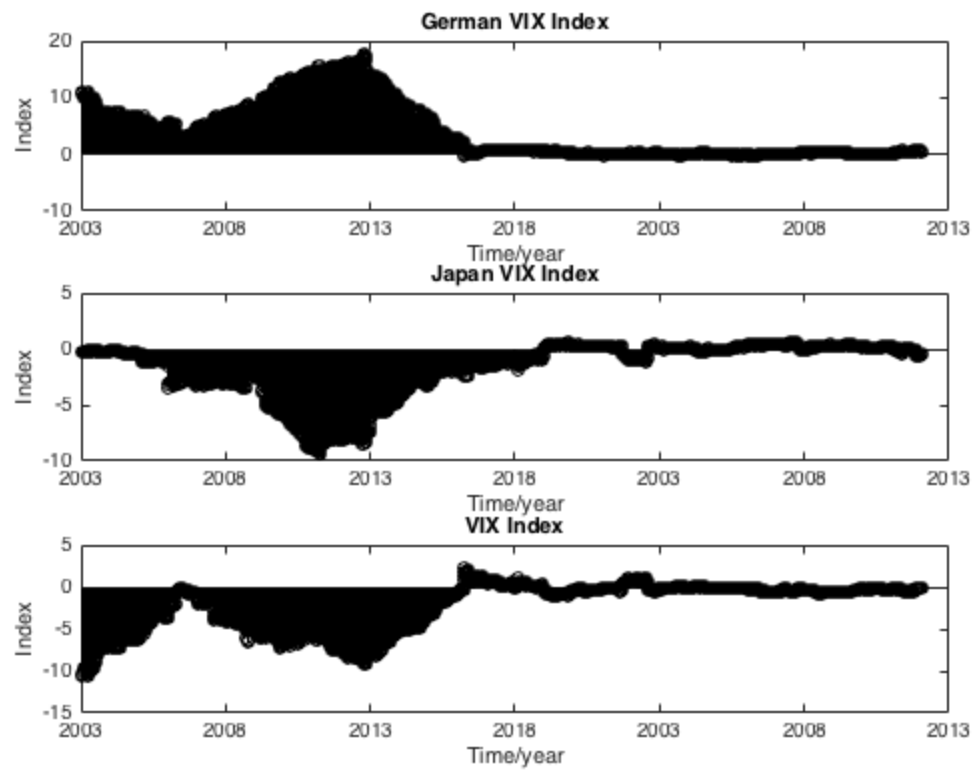
NPSBf =

0	-2.9487	-6.1865
2.9487	0	0.8601
6.1865	-0.8601	0

$NPSAf =$

0	-0.1580	-0.2882
0.1580	0	0.0812
0.2882	-0.0812	0





Published with MATLAB® R2015b