

Exchange rate changes and stock returns in China : a Markov switching SVAR approach [Online resource]

Cuestas, Juan Carlos; Tang, Bo 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_024

A Markov Switching SVAR analysis on the relationship between exchange rate changes and stock returns in China

Cuestas, Juan Carlos; Tang, Bo International journal of emerging markets 2020 / p. 625-642 : ill <https://doi.org/10.1108/IJOEM-06-2019-0463> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)