

Asymmetric attention and volatility asymmetry

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<https://doi.org/10.1016/j.jempfin.2017.09.010> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Explaining asymmetric volatility around the world

Talpsepp, Tõnn; Rieger, Marc Oliver Journal of empirical finance 2010 / 5, p. 938-956

https://econpapers.repec.org/article/eeeempfin/v_3a17_3ay_3a2010_3ai_3a5_3ap_3a938-956.htm