

Asymmetric attention and volatility asymmetry

Dzielinski, Michal; Rieger, Marc Oliver; **Talpsepp, Tõnn** Journal of empirical finance 2018 / p. 59-67 : ill

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

International comparison of local currency effects on stock market volatility asymmetry in Asian markets

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Talpsepp, Tõnn International journal of trade, economics and finance 2012 / p. 293-298 : ill