DCC

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CAC40 　　　FTSE100

NIKKEI225 　　　E-MINI S&P500 　　　DAX 　　　Kospi200

Engle (2002) DCC

E-MINI S&P 500

LR

DCC-GARCH 　　　　　DCC-GARCH

: DCC-GARCH 　　; 　　; 　　　　;

(2001) 　　　　　　　　　　　　　　13(1) 　31-62

(2000) 　　　　　　　　　　　　　　11(1) 　1-31 　　(2003)

58 　85-104 　　　　　　　　(2004) 　　225

11(1) 　153-179 　　　　(2002) 　　　　　　　　　19(4) 　737-758

(2004) TAIFEX MSCI 　　　　　　　　　　5(2) 　169-184

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