

CENTRE FOR ECONOMETRIC ANALYSIS
CEA@BAYES



<https://www.bayes.city.ac.uk/faculties-and-research/centres/cea>

Bayes Business School (formerly Cass)
Faculty of Finance
106 Bunhill Row
London EC1Y 8TZ

A Practical Multivariate Approach to Testing Volatility Spillover

Soon Heng Leong and Giovanni Urga

CEA@Bayes Working Paper Series

WP-CEA-05-2023