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Nota di contenuto	Chapter 1. ESG investment (by Tadahiro Nakajima) -- Chapter 2. Does ESG index have strong conditional correlations with sustainability related stock indices? (by Wenting Zhang, Tadahiro Nakajima, and Shigeyuki Hamori) -- Chapter 3. Measuring Tail dependencies Between ESG and Renewable Energy Stocks: A Copula Approach (by Xie He, Guizhou Liu, and Shigeyuki Hamori) -- Chapter 4. Which factors will affect the ESG index in the USA and Europe: stock, crude oil, or gold? (by Tiantian Liu, Tadahiro Nakajima, and Shigeyuki Hamori) -- Chapter 5. How does the environmental, social, and governance index impacts the financial market and macro-economy? (by Yulian Zhang, Tadahiro Nakajima, and Shigeyuki Hamori).
Sommario/riassunto	This book introduces environmental, social and governance (ESG) investment and clarifies its characteristics as financial securities. It is forecasted that companies' ESG information will be reflected in their corporate value as much as their financial information is in the future. The special feature of this book is to reveal the characteristics and

impact of ESG investment using various quantitative analyses (e.g. EGARCH, asymmetric DCC, copula, VaR, connectedness, dynamic spillover). This book focuses on the relationship between some ESG indexes and the other economic variables, particularly in light of the recent economic environment (e.g. Global Financial Crisis, COVID-19 pandemic, crude oil price crash). Readers can grasp a larger picture of ESG investment through a survey of its history and current status, predictions of its future, and interpretation of various empirical analysis results. .
