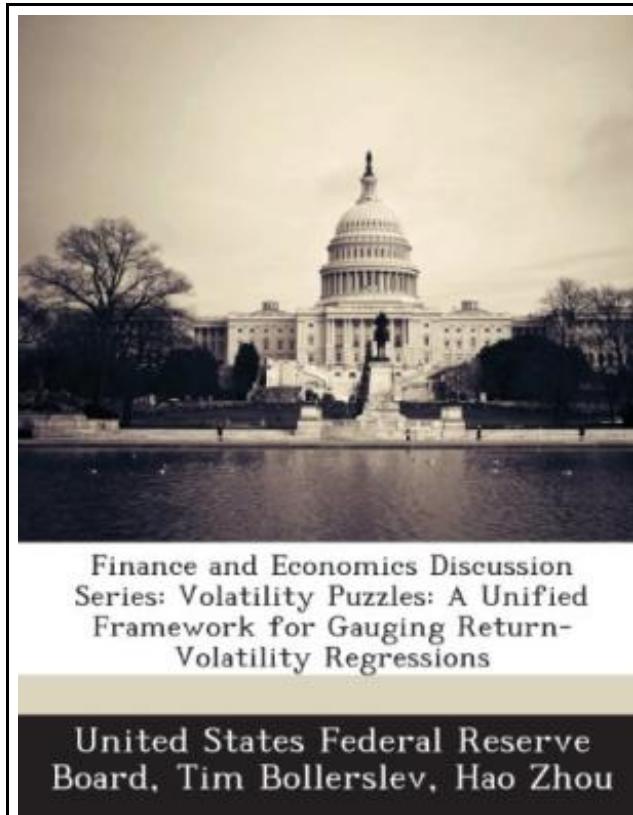


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Finance and Economics Discussion Series: Volatility Puzzles: A Unified Framework for Gauging Return-Volatility Regressions

United States Federal Reserve Board, Tim Bollerslev, Hao Zhou

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Reviews

A very awesome book with perfect and lucid reasons. It really is basic but shocks within the 50 percent of the book. Its been designed in an exceptionally easy way and is particularly merely right after i finished reading this ebook where in fact changed me, change the way i think.
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Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper provides a simple unified framework for assessing the empirical linkages between returns and realized and implied volatilities. First, we show that whereas the volatility feedback effect as measured by the sign of the correlation between contemporaneous return and realized volatility depends importantly on the underlying structural model parameters, the correlation between return and implied volatility is unambiguously positive for all reasonable parameter configurations. Second, the lagged return-volatility asymmetry, or the leverage effect, is always stronger for implied than realized volatility. Third, implied volatilities generally provide downward biased forecasts of subsequent realized volatilities. Our results help explain previous findings reported in the extant empirical literature, and is further corroborated by new estimation results for a sample of monthly returns and implied and realized volatilities for the aggregate SP market index.

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