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Forecasting Volatility in the Financial Markets ...
(2002). Range-based estimation of stochastic volatility models. (2006). Realized variance and market microstructure noise. (1996). Return volatility and trading volume: An information flow interpretation of stochastic volatility. (1996). Risk and turnover in the foreign exchange market " . In: Frankel, Galli and Giovannini (Eds.)

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