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GARCH(1,1) Models, 2001-07; 6. Forex Returns and VIX AR(2)-GARCH(1,1) Models, 2001-03Q2
7. Forex Returns and VIX AR(2)-GARCH(1,1) Models, 2003Q3-078.
Forex Returns and VDAX AR(2)-GARCH(1,1) Models, 2001-07; 9. Forex Returns and VDAX AR(2)-GARCH(1,1) Models, 2001-03Q2; 10. Forex Returns and VDAX AR(2)-GARCH(1,1) Models, 2003Q3-0; References
