ty Forecast n e of Internet earc Act v ty and I p ed ty

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Journal of Risk Model Validation, o o n

Abstract

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Key Messa es

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3.1. In-Sample Analysis Methodology and Results

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3.2.2. Size of the Out-of-Sample Forecasting Gains

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3.3. Unobserved Components Model of Implied Volatility and Google Search Volume Residuals

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$$\frac{Z'\$^{a})}{Z'\$_{d*})}$$

4. Conclusion

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Table

Granger Causality Tests

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			Panel B: With IV in VAR			
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Table 5
Mitigation Measures for Unavoidable Significant Air Quality Impacts

Activity	Control Measure	Goal	Check

Table

Encompassing Tests and Measurements

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Statistical Error Reduction

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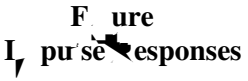
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