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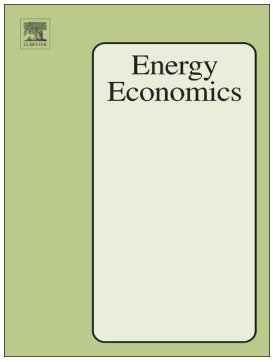

Modeling the volatility of realized volatility to improve volatility forecasts in electricity markets

Hui Qu, Qingling Duan, Mengyi Niu

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Modeling the volatility of realized volatility to improve volatility forecasts in electricity markets

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