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Forecasting performance of global economic policy uncertainty for volatility of Chinese stock market

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## Highlights

- We investigate the impact of GEPV on the volatility of the Chinese stock market
- GEPV has predictive power for the volatility of the Chinese stock market
- Four loss functions confirm the important role of GEPV for predicting the volatility of the Chinese stock market
- We suggest GARCH-MIDAS model with GEPV and RV to forecast the volatility of Chinese stock market

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