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

Honghai Yu, Libing Fang, Wencong Sun

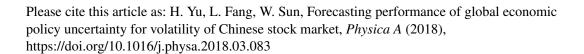
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Highlights

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

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