## **Accepted Manuscript**

Modeling returns volatility: Realized GARCH incorporating realized risk measure

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PII: S0378-4371(18)30094-3

DOI: https://doi.org/10.1016/j.physa.2018.02.018

Reference: PHYSA 19138

To appear in: Physica A

Received date: 1 February 2017 Revised date: 29 August 2017

Please cite this article as: W. Jiang, Q. Ruan, J. Li, Y. Li, Modeling returns volatility: Realized GARCH incorporating realized risk measure, *Physica A* (2018), https://doi.org/10.1016/j.physa.2018.02.018

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#### **ACCEPTED MANUSCRIPT**

### **Highlights**

Modeling volatility by realized GARCH incorporating realized risk measure.

The risk information embedded into realized GARCH provides better volatility estimation and forecasting.

The realized expected shortfall performs best for all of the alternative realized measures.

The future volatility may be more attributable to risk measure.

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