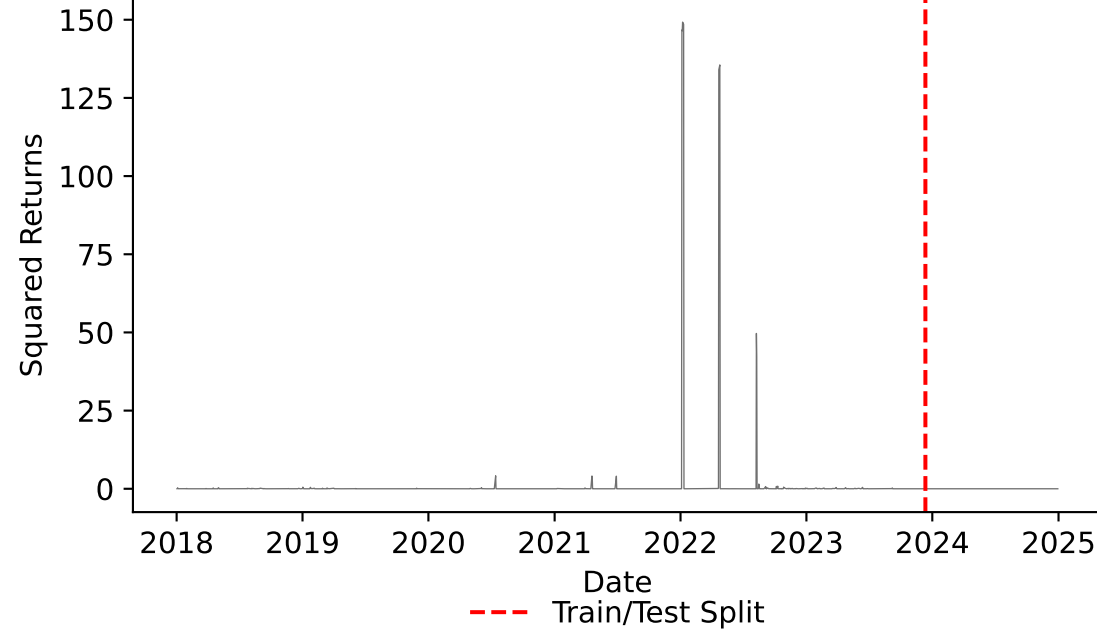
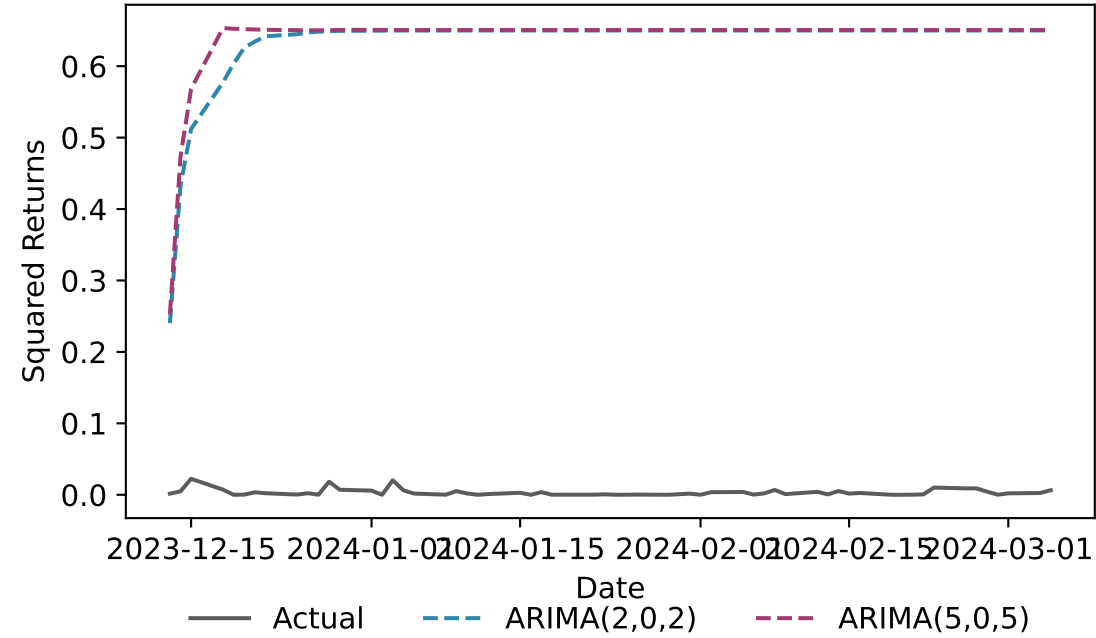


EUR/RON Volatility Forecasting: Short vs Long Memory Models

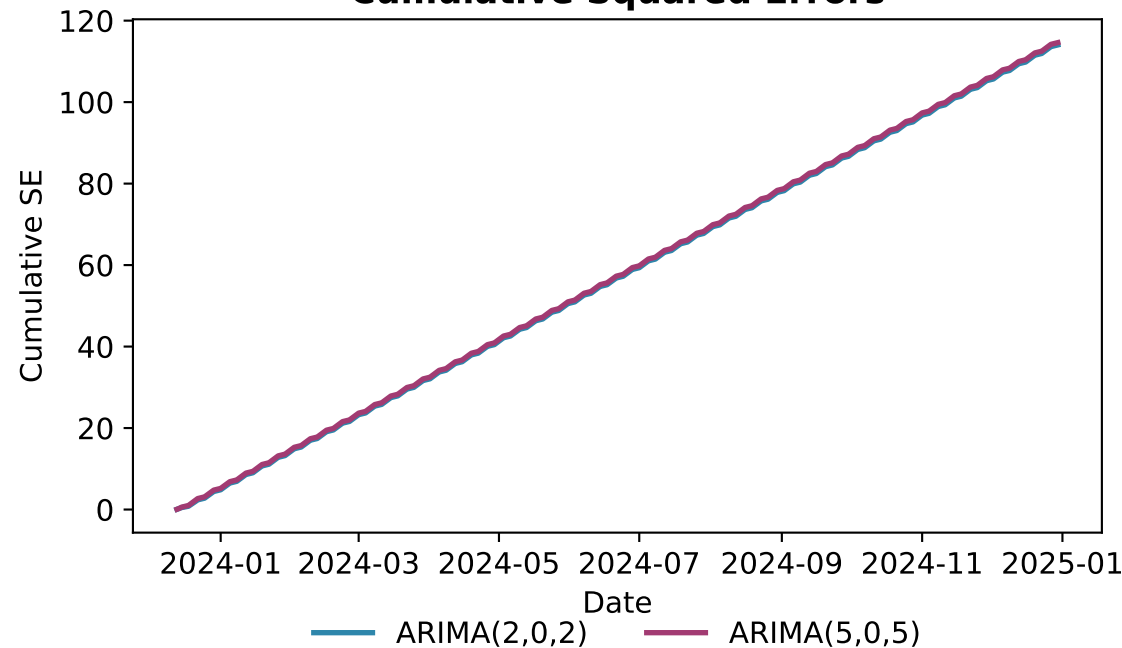
EUR/RON Squared Returns (Volatility Proxy)



Forecast Comparison (First 60 Days)



Cumulative Squared Errors



Performance Metrics

