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Wybrane artykuły lub inne prace z usługi Cross-Ref:

High-Frequency and Model-Free Volatility Estimators, DOI: 10.2139/ssrn.1089803

High-Frequency and Model-Free Volatility Estimators, DOI: 10.2139/ssrn.2508648

Analysis of HF Data on the WSE in the Context of EMH, DOI: 10.2139/ssrn.1159012

The Systemic Risk Approach Based on Implied and Realized Volatility, DOI: 10.2139/ssrn.4384643

Simple Heuristics for Pricing VIX Options, DOI: 10.2139/ssrn.2508646

Emerging versus Developed Volatility Indexes: The Comparison of VIW20 and VIX Index, DOI: 10.2139/ssrn.1101536

Midquotes or Transactional Data? The Comparison of Black Model on HF Data, DOI: 10.2139/ssrn.1832226

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Investment Strategies Beating the Market: What Can We Squeeze from the Market?, DOI: 10.2139/ssrn.2508647

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Volatility as a New Class of Assets? The Advantages of Using Volatility Index Futures in Investment Strategies, DOI: 10.2139/ssrn.2508643

Option Pricing Models with HF Data - A Comparative Study - The Properties of the Black Model with Different Volatility Measures, DOI: 10.2139/ssrn.1832227

Satellite Altimetry and Key Observations: What We've Learned, and What's Possible with New Technologies, DOI: 10.5270/oceanobs09.cwp.76

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Dominujący współpracownicy: