

## The Forecasting Performance of the Implied Standard Deviation in Currency Options

Hung-Gay Fung; Chin-Jen Lie; Abel Moreno

+ [Author & Article Information](#)

Managerial Finance (1990) 16 (3): 24–29.

<https://doi.org/10.1108/eb013646>

This study evaluates the forecasting performance of different predictive measures for the future exchange rate variability. Results seem to indicate that the out-of-the-money ISD outperforms the at-the-money ISD and other predictive measures. Thus, when ISD is used to forecast future exchange rate variability, out-of-the-money options should be selected instead of using all other options to compute the complicated weighting schemes.

---

This content is only available via PDF.

© MCB UP Limited

You do not currently have access to this content.

[Sign in](#)

Don't already have an account? [Register](#)

[Client Account](#)

Email address / Username

Password

[Reset password](#)

[Register](#)



Access through your institution

---

Purchased this content as a guest? Enter your email address to restore access.

Email Address

---

Pay-Per-View Access €35.00

 Buy This Article

Rental

This article is also available for rental through DeepDyve.

