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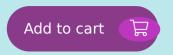


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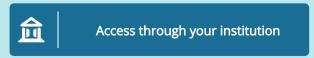
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The Forecasting Performance of the Implied Standard Deviation in Currency Options

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Managerial Finance

ISSN: 0307-4358

Article Burnel 1990

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Abstract

This study evaluates the forecasting performance of different predictive measures for the future exchange rate variability. Results seem to indicate that the out-of-themoney 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.

Citation

Fung, H., Lie, C. and Moreno, A. (1990), "The Forecasting Performance of the Implied Standard Deviation in Currency Options", Managerial Finance, Vol. 16 No. 3, pp. 24-29. https://doi.org/10.1108/eb013646



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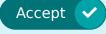


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