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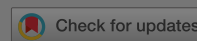
What should the value of lambda be in the exponentially weighted moving average volatility model?

Bernard Bollen

Pages 853-860 | Published online: 24 Nov 2014

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Keywords:

- EWMA
- volatility
- lambda
- value-at-risk

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- C5
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Notes

¹ See <http://research.stlouisfed.org/fred2/series/SP500/downloaddata>

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