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Abstract

Inspired by the linear predictability and nonlinearity found in the finance literature, this article examines the nonlinear predictability of the excess returns. The relationship

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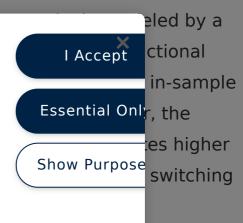
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