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## Wavelet-based beta estimation and Japanese industrial stock prices

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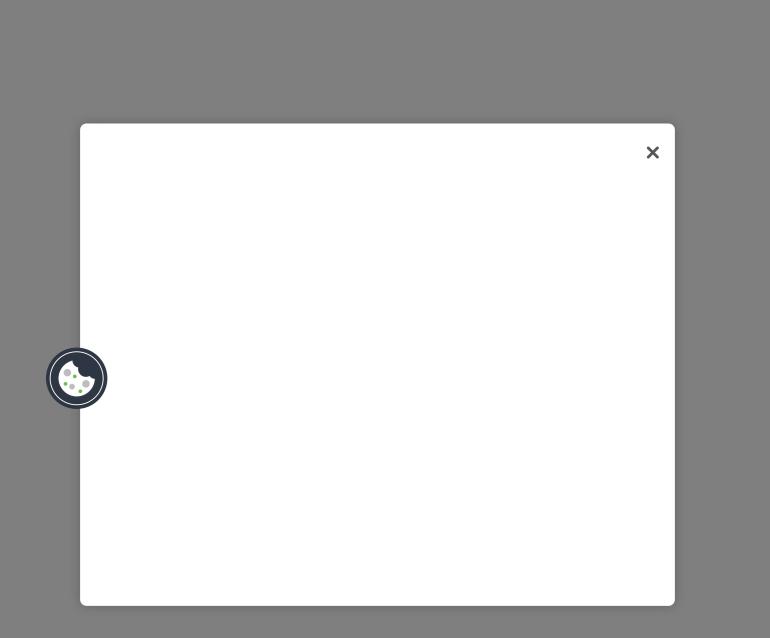
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Notes		
For detailed explanations of wavelet analysis, see Gençay et al. (2002) and Percival and Walden (2000).		
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