







Home ▶ All Journals ▶ Journal of the American Statistical Association ▶ List of Issue ▶ Volume 96, Issue 453 ▶ The Distribution of Realized Exchange Ra

Journal of the American Statistical Association > Volume 96, 2001 - Issue 453

3,472 1,544

Views CrossRef citations to date Altmetric

Primary Article

The Distribution of Realized Exchange Rate Volatility

Torben G Andersen, Tim Bollerslev, Francis X Diebold & Paul Labys

Pages 42-55 | Published online: 31 Dec 2011

Sample our
Mathematics & Statistics
Journals

>> Sign in here to start your access to the latest two volumes for 14 days

66 Citations

Metrics

♣ Reprints & Permissions

Read this article

Abstract

Using high-frequency data on deutschemark and yen returns against the dollar, we construct model-free estimates of daily exchange rate volatility and correlation that cover an entire decade. Our estimates, termed realized volatilities and correlations, are

not only condition

exchang

and we

Notewor

and

evidence

precise

Q KEY WC

Realized v

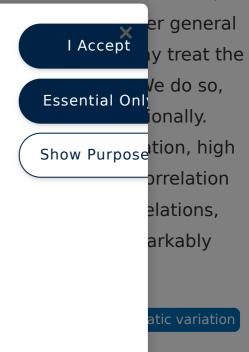
We Care About Your Privacy

We and our 845 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)



Related Research Data

Flexible covariance dynamics, high-frequency data, and optimal futures hedging

Source: Wiley

Forecasting realised volatility using ARFIMA and HAR models

Source: Informa UK Limited

Stochastic Volatility: Origins and Overview

Source: Springer Berlin Heidelberg Modeling Market Downside Volatility

Source: Elsevier BV

An Empirical Analysis of Volatility by the SIML Estimation with High-Frequency Trades

and Quotes

Source: Springer International Publishing

Estimation methods for stochastic volatility models: a survey

Source: Wiley-Blackwell

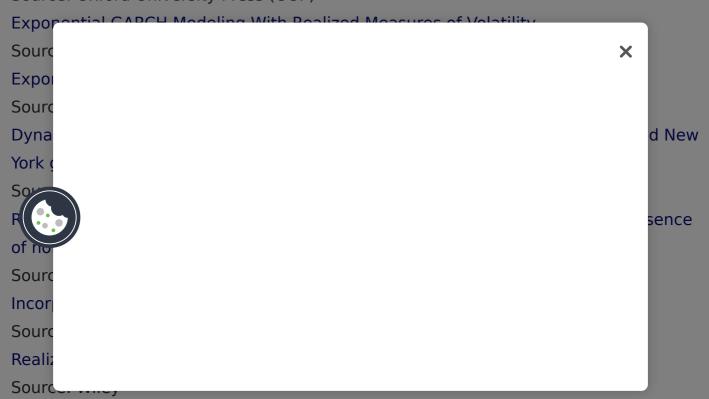
Option-based forecasts of volatility: an empirical study in the DAX-index options

market

Source: Informa UK Limited

A Simple Approximate Long-Memory Model of Realized Volatility

Source: Oxford University Press (OUP)



Is All That Talk Just Noise? The Information Content of Internet Stock Message Boards

Source: Wiley

Forecasting realized volatility: a Bayesian model-averaging approach

Source: Wiley

The long memory HEAVY process: modeling and forecasting financial volatility

Source: Springer Science and Business Media LLC

Range-Based Estimation of Stochastic Volatility Models

Source: Wiley

Multivariate Stochastic Volatility Model with Realized Volatilities and Pairwise Realized

Correlations
Source: arXiv

Multifractal analysis of financial markets: a review.

Source: IOP Publishing

Measuring Nonlinear Granger Causality in Mean

Source: Taylor & Francis

Realized GARCH: a joint model for returns and realized measures of volatility

Source: Wiley

High-frequency Characterisation of Indian Banking Stocks:

Source: SAGE Publications

Speculators, Prices, and Market Volatility

Source: Bank of Canada

Exchange rate dynamics in South Africa

Source: Informa UK Limited

The Forecasting Performance of Corridor Implied Volatility in the Italian Market

Source: Springer Science and Business Media LLC

Forecasting the volatility of the Australian dollar using high-frequency data: Does

estim

Sourc

Biblic

Sourc

Settle

Sourc

P

Sourc

Evide

Sourc

Real :

Source: Springer Science and Business Media LLC

Noisy Inventory Announcements and Energy Prices Source: Wiley True Versus Spurious Long Memory: Some Theoretical Results and a Monte Carlo Comparison Source: Taylor & Francis An Empirical Study on Forecasting Performance of Range Volatility: A Comparison of Asymmetry Source: Korean Association of Financial Engineering Practical Application of the SIML Estimation of Covariance, Correlation, and Hedging Ratio with High-Frequency Financial Data Source: Springer Singapore Dynamic Properties of Foreign Exchange Complex Network Source: MDPI AG Exchange-rate uncertainty and workers' remittances Source: Informa UK Limited Estimating stochastic volatility: the rough side to equity returns Source: Springer Science and Business Media LLC Dynamic hedging with futures: a copula-based GARCH model with high-frequency data Source: Springer Science and Business Media LLC Do Jumps Matter for Volatility Forecasting? Source: Wiley Realized extreme quantile: A joint model for conditional quantiles and measures of volatility with EVT refinements Source: Wiley On Jackknife-After-Bootstrap Method for Dependent Data Source: Springer Science and Business Media LLC Bayes ility × Sourc Volati Sourc atility Impro spillo Sourc Good Sourc

REALIZED BETA GARCH

Multiv

Sourc

Source: Wiley

Time-Varying Comovement of Chinese Stock and Government Bond Markets: Flight to

Safe Haven

Source: Informa UK Limited

The effects of oil price uncertainty on economic activities in South Africa

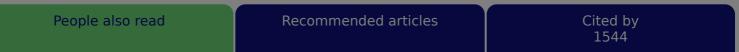
Source: Abingdon: Taylor & Francis

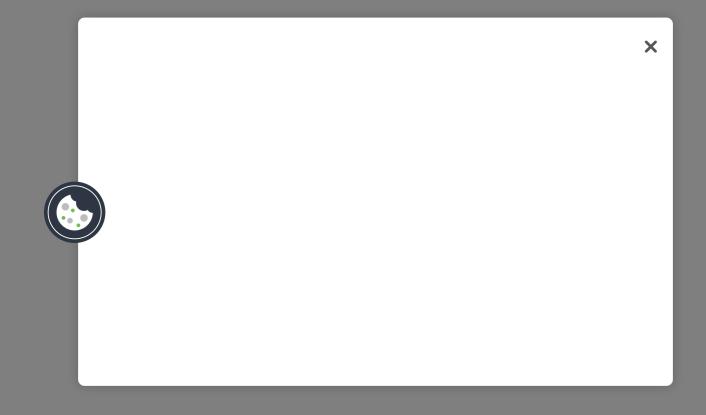
Why Aggregate Long Memory Time Series

Source: Informa UK Limited

Linking provided by Schole plorer

Related research 1





Information for Open access Authors Overview R&D professionals Open journals Editors **Open Select** Librarians **Dove Medical Press** Societies F1000Research Opportunities Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up Taylor & Francis Group Copyright © 2024 Informa UK Limited Privacy policy Cookies Terms & conditions Accessib X

