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Finance and Economics Discussion Series: What Does Financial Volatility Tell Us About Macroeconomic Fluctuations

United States Federal Reserve Board, et al., Zeynep Senyuz

BiblioGov. Paperback. Book Condition: New. This item is printed on demand. Paperback. 36 pages. Dimensions: 9.7in. x 7.4in. x 0.1in. This paper provides an extensive analysis of the predictive ability of financial volatility measures for economic activity. We construct monthly measures of aggregated and industry-level stock volatility, and bond market volatility from daily returns. We model log financial volatility as composed of a long-run component that is common across all series, and a short-run component. If volatility has components, volatility proxies...

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