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Journal of Risk Model Validation, on o n

#### **Abstract**

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# Key Messa es

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### 3.1. In-Sample Analysis Methodology and Results

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#### 3.2. Out-of-Sample Forecasting Methodology and Results

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#### 3.2.2. Size of the Out-of-Sample Forecasting Gains

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3.3. Unobserved Components Model of Implied Volatility and Google Search Volume Residuals

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## eferences

- An  $(n_+, -C_+, Bo_L^{r_L}, L_+, \pm, n_-)$  of  $(L_+, -X_-, 2)$  of
- An  $n_{+}$ ,  $-\mathbf{G}_{+}$ ,  $\mathbf{Bo}_{L}$   $\mathbf{I}$   $\mathbf{I}$   $\mathbf{I}$ ,  $\mathbf$
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  - +,  $\neq$ ,  $n \in \mathcal{L}$   $\downarrow$ ,  $\neq$ ,  $n \in \mathcal{Q}$ ,  $-\frac{2}{3}$   $-\frac{n}{2}$   $\downarrow$   $0 \dots n \text{ on-Journal of Finance}$  +,  $\mathcal{A}$

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