

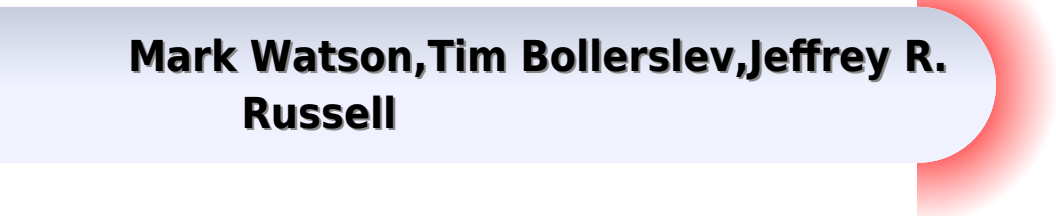
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# Journal Of Time Series Econometrics

**Mark Watson, Tim Bollerslev, Jeffrey R.  
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