

Accepted Manuscript

Forecasting performance of global economic policy uncertainty for volatility of Chinese stock market

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PII: S0378-4371(18)30403-5
DOI: <https://doi.org/10.1016/j.physa.2018.03.083>
Reference: PHYSA 19417

To appear in: *Physica A*

Received date : 21 December 2017
Revised date : 26 February 2018

Please cite this article as: H. Yu, L. Fang, W. Sun, Forecasting performance of global economic policy uncertainty for volatility of Chinese stock market, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.03.083>

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Highlights

- We investigate the impact of GEPU on the volatility of the Chinese stock market
- GEPU has predictive power for the volatility of the Chinese stock market
- Four loss functions confirm the important role of GEPU for predicting the volatility of the Chinese stock market
- We suggest GARCH-MIDAS model with GEPU and RV to forecast the volatility of Chinese stock market

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