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Citation for published version (APA):

van der Weide, R. (2012). *The time-variation of volatility and the evolution of expectations*. Amsterdam: University of Amsterdam.

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The Time-Variation of Volatility and the Evolution of Expectations

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad van doctor
aan de Universiteit van Amsterdam
op gezag van de Rector Magnificus
prof. dr. D.C. van den Boom
ten overstaan van een door het college voor promoties
ingestelde commissie,
in het openbaar te verdedigen in de Agnietenkapel
op donderdag 8 maart 2012, te 12.00 uur

door

Roy van der Weide

geboren te Heemskerk

Promotiecommissie:

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Aan mijn ouders, Anja en Willem