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### The time-variation of volatility and the evolution of expectations

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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:**

**Promotores:** Prof. dr. C.H. Hommes  
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*Aan mijn ouders, Anja en Willem*