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Wai-Ki Ching Michael K. Ng The University Of Hong Kong Hong Kong Baptist University Hong Kong, P.R. China Hong Kong, P.R. China Library Of Congress Control Number: 2005933263 E-ISBN- 13: 978-0387-29337-0 E-ISBN-10: 0-387-29337-X Printed On Acid-free Pa Apr 6th, 2024

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DOI: 10.3150/07-BEJ6189 GARCH Modelling In Continuous Time For Irregularly Spaced Time Series Data ROSS A. MALLER<sup>1</sup>,  
GERNOT MÜLLER<sup>2</sup> And ALEX SZIMAYER<sup>3</sup> <sup>1</sup>School Of Finance & Applied Statistics And Center For Mathematics & Its  
Applications, The Australian National University, ACT 0200, Australia. E-mail: Ross.Maller@anu.edu.au Jan 14th, 2024

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