

Garch Model Estimation Using Estimated Quadratic Variation

No News is Good News John Y. Campbell 1991 It is sometimes argued that an increase in stock market volatility raises required stock returns, and thus lowers stock prices. This paper modifies the generalized autoregressive conditionally heteroskedastic (GARCH) model of returns to allow for this volatility feedback effect. The resulting model is asymmetric, because volatility feedback amplifies large negative stock returns and dampens large positive returns, making stock returns negatively skewed and increasing the potential for large crashes. The model also implies that volatility feedback is more important when volatility is high. In U.S. monthly and daily data in the period 1926-88, the asymmetric model fits the data better than the standard GARCH model, accounting for almost half the skewness and excess kurtosis of standard monthly GARCH residuals. Estimated volatility discounts on the stock market range from 1% in normal times to 13% after the stock market crash of October 1987 and 25% in the early 1930's. However volatility feedback has little effect on the unconditional variance of stock returns.

Essays on Return Predictability and Volatility Estimation Yuzhao Zhang 2008

The Philippine Review of Economics 2003

Current Index to Statistics, Applications, Methods and Theory 1999 The Current Index to Statistics (CIS) is a bibliographic index of publications in statistics, probability, and related fields.

journal of financial economics 1995

Mathematical Reviews 2007

Journal of Empirical Finance 1996

Financial Mathematics, Volatility and Covariance Modelling Julien Chevallier 2019-06-28 This book provides an up-to-date series of advanced chapters on applied financial econometric techniques pertaining the various fields of commodities finance, mathematics & stochastics, international macroeconomics and financial econometrics. Financial Mathematics, Volatility and Covariance Modelling: Volume 2 provides a key repository on the current state of knowledge, the latest debates and recent literature on financial mathematics, volatility and covariance modelling. The first section is devoted to mathematical finance, stochastic modelling and control optimization. Chapters explore the recent financial crisis, the increase of uncertainty and volatility, and propose an alternative approach to deal with these issues. The second section covers financial volatility and covariance modelling and explores proposals for dealing with recent developments in financial econometrics This book will be useful to students and researchers in applied econometrics; academics and students seeking convenient access to an unfamiliar area. It will also be of great interest established researchers seeking a single repository on the current state of knowledge, current debates and relevant literature.

The Indian Journal of Agricultural Sciences 2016

Handbook of Volatility Models and Their Applications Luc Bauwens 2012-03-22 A complete guide to the theory and practice of volatility models in financial engineering Volatility has become a hot topic in this era of instant communications, spawning a great deal of research in empirical finance and time series econometrics. Providing an overview of the most recent advances, Handbook of Volatility Models and Their Applications explores key concepts and topics essential for modeling the volatility of financial time series, both univariate and multivariate, parametric and non-parametric, high-frequency and low-frequency. Featuring contributions from international experts in the field, the book features numerous examples and applications from real-world projects and cutting-edge research, showing step by step how to use various methods accurately and efficiently when assessing volatility rates. Following a comprehensive introduction to the topic, readers are provided with three distinct sections that unify the statistical and practical aspects of volatility: Autoregressive Conditional Heteroskedasticity and Stochastic Volatility presents ARCH and stochastic volatility models, with a focus on recent research topics including mean, volatility, and skewness spillovers in equity markets Other Models and Methods presents alternative approaches, such as multiplicative error models, nonparametric and semi-parametric models, and copula-based models of

(co)volatilities Realized Volatility explores issues of the measurement of volatility by realized variances and covariances, guiding readers on how to successfully model and forecast these measures Handbook of Volatility Models and Their Applications is an essential reference for academics and practitioners in finance, business, and econometrics who work with volatility models in their everyday work. The book also serves as a supplement for courses on risk management and volatility at the upper-undergraduate and graduate levels.

Time Series and Panel Data Econometrics M. Hashem Pesaran 2015 The book describes and illustrates many advances that have taken place in a number of areas in theoretical and applied econometrics over the past four decades.

Complex Systems in Finance and Econometrics Robert A. Meyers 2010-11-03 Finance, Econometrics and System Dynamics presents an overview of the concepts and tools for analyzing complex systems in a wide range of fields. The text integrates complexity with deterministic equations and concepts from real world examples, and appeals to a broad audience.

Journal of the American Statistical Association 2000

Measuring and Testing the Impact of News on Volatility Robert F. Engle 1992

Index to Theses with Abstracts Accepted for Higher Degrees by the Universities of Great Britain and Ireland and the Council for National Academic Awards 2006

Journal of Travel Research 2005-08

Advances in Economics and Econometrics Richard Blundell 2006 Publisher description

Handbook of Computational Finance Jin-Chuan Duan 2011-10-25 Any financial asset that is openly traded has a market price. Except for extreme market conditions, market price may be more or less than a "fair" value. Fair value is likely to be some complicated function of the current intrinsic value of tangible or intangible assets underlying the claim and our assessment of the characteristics of the underlying assets with respect to the expected rate of growth, future dividends, volatility, and other relevant market factors. Some of these factors that affect the price can be measured at the time of a transaction with reasonably high accuracy. Most factors, however, relate to expectations about the future and to subjective issues, such as current management, corporate policies and market environment, that could affect the future financial performance of the underlying assets. Models are thus needed to describe the stochastic factors and environment, and their implementations inevitably require computational finance tools.

Aanwinsten van de Centrale Bibliotheek (Queteletfonds) Bibliothèque centrale (Fonds Quetelet) 2004

Understanding Risk Santosh Kumar Mishra 2003

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