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Altri autori (Persone)	KnightJohn L SatchellS (Stephen)
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1.7.4 Smooth threshold autoregressive models
1.7.5 Identification in SETAR models
1.7.6 A threshold AR(1) model;
1.7.7 A threshold MA model; 1.7.8 Threshold models and asymmetries in volatility; 1.7.9 Testing for non-linearity; 1.7.10 Threshold estimation and prediction of TAR models; 1.8 Volatility forecasting; 1.8.1 Volatility forecasting based on time-series models; 1.8.2 Volatility forecasting based on option ISD (Implied Standard Deviation); 1.9 Conclusion; References and further reading; Notes; Chapter 2 What good is a volatility model?; Abstract; 2.1 Introduction; 2.1.1 Notation; 2.1.2 Types of volatility models
2.2 Stylized facts about asset price volatility
2.2.1 Volatility exhibits persistence; 2.2.2 Volatility is mean reverting; 2.2.3 Innovations may have an asymmetric impact on volatility; 2.2.4 Exogenous variables may influence volatility; 2.2.5 Tail probabilities; 2.2.6 Forecast evaluation; 2.3 An empirical example; 2.3.1 Summary of the data; 2.3.2 A volatility model; 2.3.3 Mean reversion and persistence in volatility; 2.3.4 An asymmetric volatility model; 2.3.5 A model with exogenous volatility regressors; 2.3.6 Aggregation of volatility models
2.4 Conclusions and challenges for future research
References; Notes; Chapter 3 Applications of portfolio variety; Abstract; 3.1 Introduction; 3.2 Some applications of variety; 3.3 Empirical research on variety; 3.4 Variety and risk estimation; 3.5 Variety as an explanation of active management styles; 3.6 Summary; References; Chapter 4 A comparison of the properties of realized variance for the FTSE 100 and FTSE 250 equity indices; 4.1 Introduction; 4.2 Data; 4.3 Theory and empirical methodology; 4.3.1 Realized variance; 4.3.2 Optimal sampling frequency; 4.3.3 Estimation; 4.3.4 Forecasting
4.4 Initial data analysis

Sommario/riassunto

This new edition of *Forecasting Volatility in the Financial Markets* assumes that the reader has a firm grounding in the key principles and methods of understanding volatility measurement and builds on that knowledge to detail cutting-edge modelling and forecasting techniques. It provides a survey of ways to measure risk and define the different models of volatility and return. Editors John Knight and Stephen Satchell have brought together an impressive array of contributors who present research from their area of specialization related to volatility forecasting. Readers with an understanding o
