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Forecasting GDP; Chapter 9. GARCH Models with CPPI Application

Sommario/riassunto

This volume aims to present recent researches in linear and nonlinear modelling of economic and financial time-series. The several discussions of empirical results of its chapters clearly help to improve the understanding of the financial mechanisms inherent to this crisis. They also yield an important overview on the sources of the financial crisis and its main economic and financial consequences. This volume should have important implication for economists, investors, policymakers.