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Autore	Francq Christian
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Nota di contenuto	GARCH Models; Contents; Preface; Notation; 1 Classical Time Series Models and Financial Series; 1.1 Stationary Processes; 1.2 ARMA and ARIMA Models; 1.3 Financial Series; 1.4 Random Variance Models; 1.5 Bibliographical Notes; 1.6 Exercises; Part I Univariate GARCH Models; 2 GARCH(p, q) Processes; 3 Mixing*; 4 Temporal Aggregation and Weak GARCH Models; Part II Statistical Inference; 5 Identification; 6 Estimating ARCH Models by Least Squares; 7 Estimating GARCH Models by Quasi-Maximum Likelihood; 8 Tests Based on the Likelihood; 9 Optimal Inference and Alternatives to the QMLE*
	Part III Extensions and Applications10 Asymmetries; 11 Multivariate GARCH Processes; 12 Financial Applications; Part IV Appendices; A Ergodicity, Martingales, Mixing; B Autocorrelation and Partial Autocorrelation; C Solutions to the Exercises; D Problems; References; Index
Sommario/riassunto	This book provides a comprehensive and systematic approach to understanding GARCH time series models and their applications whilst presenting the most advanced results concerning the theory and practical aspects of GARCH. The probability structure of standard

GARCH models is studied in detail as well as statistical inference such as identification, estimation and tests. The book also provides coverage of several extensions such as asymmetric and multivariate models and looks at financial applications. Key features:Provides up-to-date coverage of the current research in the probabilit