



Journal of Economic Perspectives

ISSN 0895-3309 (Print) | ISSN 1944-7965 (Online)

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GARCH 101: The Use of ARCH/GARCH Models in Applied Econometrics

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JOURNAL OF ECONOMIC PERSPECTIVES

VOL. 15, NO. 4, FALL 2001

(pp. 157–168)

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Article Information

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Abstract

ARCH and GARCH models have become important tools in the analysis of time series data, particularly in financial applications. These models are especially useful when the goal of the study is to analyze and forecast volatility. This paper gives the motivation behind the simplest GARCH model and illustrates its usefulness in examining portfolio risk. Extensions are briefly discussed.

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Ol: 101257/jep.15.4.157

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C22 Single Equation Models; Single Variables: Time-Series Models; Dynamic Quantile Regressions

C51 Model Construction and Estimation

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