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Estimating stock market volatility using asymmetric GARCH models

Dima Alberg, Haim Shalit & Rami Yosef

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Notes

[1] The TA25 Index is a value-weighted index of the shares of the 25 companies with the highest market capitalization that are traded on the TASE.

[2] The TA100 Index is a value-weighted index of the shares of the 100 companies with the highest market capitalization that are traded on the TASE.

[3] The BFGS method approximates the Hessian matrix by analyzing successive gradients vectors.

[4] The estimated values for the four models are available from the authors.

[5] The Prob[1] and Prob[2] are the probability values for P(50), the first using 49 degrees of freedom and the second 49 minus the number of estimated parameters.

[6] MSE and MAE are generally affected by larger errors such as in the case of outliers. MedSE and AMAPE have the advantage of reducing the effect of outliers.

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