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Estimating stock market volatility using asymmetric GARCH models

Dima Alberg, Haim Shalit **№** & Rami Yosef

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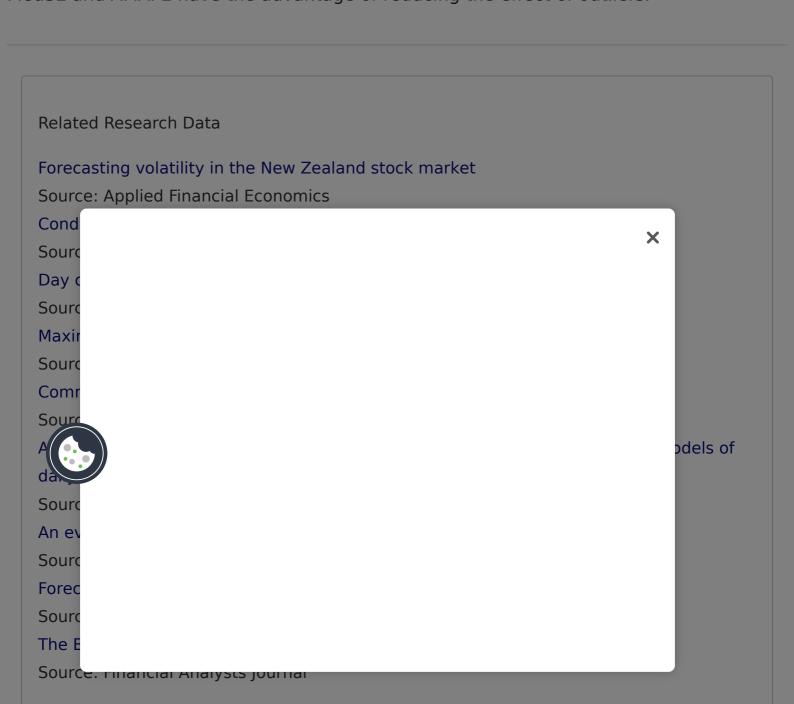
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Notes

- 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.



Forecasting UK stock market volatility

Source: Applied Financial Economics

The Variation of Certain Speculative Prices

Source: Unknown Repository

A Test for Normality of Observations and Regression Residuals

Source: International Statistical Review

Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United

Kingdom Inflation

Source: Unknown Repository

THE EMPIRICAL RELATIONSHIP BETWEEN TRADING VOLUME, RETURNS AND VOLATILITY

Source: Accounting and Finance

Sample Splitting and Applied Econometric Modeling Source: Journal of Business and Economic Statistics

On Bayesian Modelling of Fat Tails and Skewness

Source: SSRN Electronic Journal

Forecasting Volatility in Financial Markets: A Review

Source: Journal of Economic Literature

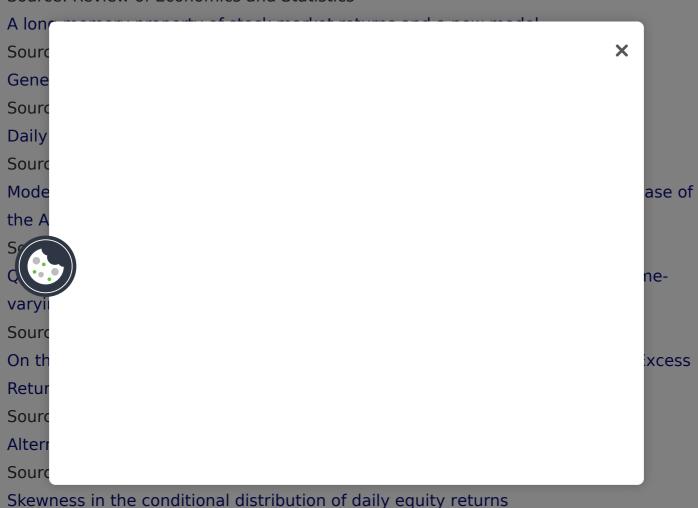
Answering the Skeptics: Yes, Standard Volatility Models do Provide Accurate Forecasts

Source: International Economic Review

A Conditionally Heteroskedastic Time Series Model for Speculative Prices and Rates of

Return

Source: Review of Economics and Statistics



Source: Applied Financial Economics

G@RCH 2.2: An Ox Package for Estimating and Forecasting Various ARCH Models

Source: Journal of Economic Surveys

An empirical analysis of alternative parametric ARCH models

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