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Estimating stock market volatility using asymmetric GARCH models

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Abstract

A comprehensive empirical analysis of the mean return and conditional variance of Tel Aviv Stock Exchange (TASE) indices is performed using various GARCH models. The prediction of the mean return and conditional variance is compared to the newer asymmetric GARCH models. The effect of the asymmetric GARCH models on the asymmetric distribution of the stock market return is measured using the asymmetric distribution of the stock market return.

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- 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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