

1,596 Views | 108 CrossRef citations to date | 0 Altmetric

Original Articles

# Flexible Dynamic Conditional Correlation multivariate GARCH models for asset allocation

Monica Billio, Massimiliano Caporin & Michele Gobbo

Pages 123-130 | Published online: 23 Aug 2006

Cite this article <https://doi.org/10.1080/17446540500428843>

Sample our  
Economics, Finance,  
Business & Industry Journals

>> [Sign in here](#) to start your access to the latest two volumes for 14 days

Full Article | Figures & data | References | Citations | Metrics

Reprints

## We Care About Your Privacy

We and our 855 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting "I Accept" enables tracking technologies to support the purposes shown under "we and our partners process data to provide," whereas selecting "Reject All" or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the ["privacy preferences"] link on the bottom of the webpage [or the floating icon on the bottom-left of the webpage, if applicable]. Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

I Accept

Reject All

Show Purpose multivariate



x the  
In fact, we  
ck indexes  
introducing  
equal  
allocation

# Acknowledgements

The first and second author acknowledge financial support from the Italian MIUR project 'Econometric Models for the Analysis of Financial Markets: The Integration Process in the Area of the Euro'. The authors wish to thank Michael McAleer, Domenico Sartore, and the participant to the SCO2003 conference, the Forecasting Financial Market 2003 conference and the Second European Deloitte Conference in Risk Management for helpful comments and suggestions.

## Related Research Data

### Ten Things You Should Know About the Dynamic Conditional Correlation Representation

Source: Multidisciplinary Digital Publishing Institute

### A Maximal Tail Dependence-Based Clustering Procedure for Financial Time Series and Its Applications in Portfolio Selection

Source: MDPI AG

### DO WE REALLY NEED BOTH BEKK AND DCC?

Source: Wiley

Dyna

Source

ON T

Source

Linkin



Re



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Keep up to date

Register to receive personalised research and resources by email

 Sign me up

- 
- 
- 
- 
- 

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Copyright

Accessib

Registered  
5 Howick Pl

or & Francis Group  
orma business

