Nonlinear Time Series Analysis with Applications to Foreign Exchange Rate Volatility

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著者:Christian Hafner

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The book deals with the econometric analysis of high frequency financial time series. It emphasizes a new nonparametric approach to volatility models and provides theoretical and empirical comparisons with conventional ARCH models, applied to foreign exchange rates. Nonparametric models are discussed that cope with asymmetry and long memory of volatility as well as heterogeneity of higher conditional moments.

作者介绍:

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