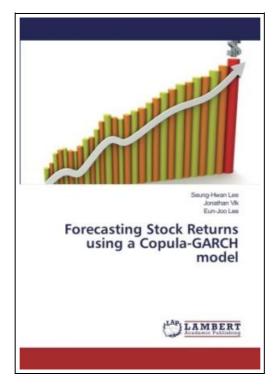
# Forecasting Stock Returns using a Copula-GARCH model



Filesize: 2.56 MB

### Reviews

This pdf will not be straightforward to get started on studying but really exciting to read. it absolutely was writtern really perfectly and useful. I am just very happy to tell you that this is basically the finest publication i actually have study during my personal daily life and may be he finest ebook for ever.

(Miss Lavonne Grady II)

### FORECASTING STOCK RETURNS USING A COPULA-GARCH MODEL



To save **Forecasting Stock Returns using a Copula-GARCH model** eBook, remember to follow the hyperlink listed below and download the file or have accessibility to other information which are in conjuction with FORECASTING STOCK RETURNS USING A COPULA-GARCH MODEL ebook.

Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Investigating dependence structures of stocks that are related to one another should be an important consideration in managing a stock portfolio, among other investment strategies. To capture various dependence features, we employ copula. Financial time series data is typically characterized by volatility clustering of returns that influences an estimate of a stock's future price. To deal with the volatility and dependence of stock returns, this book provides procedures of combining a copula with a GARCH model. Using the copula-GARCH approach that describes the tail dependences of stock returns, we carry out Monte Carlo simulations to predict a company's movements in the stock market. The procedures are illustrated in two technology stocks, Apple and Samsung. | Format: Paperback | Language/Sprache: english | 60 pp.



Read Forecasting Stock Returns using a Copula-GARCH model Online Download PDF Forecasting Stock Returns using a Copula-GARCH model

## Other Kindle Books



#### [PDF] And You Know You Should Be Glad

Access the link under to read "And You Know You Should Be Glad" document.

Download ePub »



[PDF] Becoming Barenaked: Leaving a Six Figure Career, Selling All of Our Crap, Pulling the Kids Out of School, and Buying an RV We Hit the Road in Search Our Own American Dream. Redefining What It Meant to Be a Family in America.

Access the link under to read "Becoming Barenaked: Leaving a Six Figure Career, Selling All of Our Crap, Pulling the Kids Out of School, and Buying an RV We Hit the Road in Search Our Own American Dream. Redefining What It Meant to Be a Family in America."

Download ePub »



[PDF] Daddyteller: How to Be a Hero to Your Kids and Teach Them What's Really by Telling Them One Simple Story at a Time

Access the link under to read "Daddyteller: How to Be a Hero to Your Kids and Teach Them What's Really by Telling Them One Simple Story at a Time" document.

Download ePub »



[PDF] My Life as an Experiment: One Man's Humble Quest to Improve Himself by Living as a Woman, Becoming George Washington, Telling No Lies, and Other Radical Tests

Access the link under to read "My Life as an Experiment: One Man s Humble Quest to Improve Himself by Living as a Woman, Becoming George Washington, Telling No Lies, and Other Radical Tests" document.

Download ePub »



[PDF] The Pauper & the Banker/Be Good to Your Enemies

 $Access the link under to read \, "The Pauper \& \, the \, Banker/Be \, Good \, to \, Your \, Enemies" \, document.$ 

Download ePub »



[PDF] Shadows Bright as Glass: The Remarkable Story of One Man's Journey from Brain Trauma to Artistic

Access the link under to read "Shadows Bright as Glass: The Remarkable Story of One Man's Journey from Brain Trauma to Artistic Triumph" document.

Download ePub »