ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO A TALK

Introduction to GARCH models

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Chaired by Michaela Hitz | Department of Statistics

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N.2.01

ABSTRACT

This presentation will introduce the class of GARCH (Gerneralised Autoregressive Conditional Heteroscedasticity) for time series analysis. First, the distinction between GARCH and ARMA models will be established in order to demonstrate what patterns GARCH models can or can not capture. Then, a few different variations of univariate GARCH models will be shown, with a brief discussion of their individual features. Lastly, multivariate GARCH models and their struggle with parameters will be mentioned.

We hope to see you there!