Invitation to a Talk

Alexander Söllinger

"Introduction to GARCH models"

N.2.01 Thursday, 13 June 2024 3:00 p.m.

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.

Michaela Szölgyenyi and the Department of Statistics look forward to seeing you at the talk!