

Model . Adequacy In Forecasting . Non-linear Economic Time Series Data . M.O. Akintunde. 1, P.M. Kgosi. 2. And D.K. Shangodoyin. 3,* Abstract . To Date In Literature, GARCH Model Has Been Described Not Suitable For Non-linear Foreign Exchange Se 2th, 2024News Augmented GARCH(1,1) Model For Volatility Prediction4 Of20 Z. SADIK, P. DATE AND G. MITRA For This Study, The Stock Market Daily Closing Price Data Has Been Used. Thus, The News Impact Score Was Taken At The Last Minute In The Trading 3th, 2024BACKTESTING VAR ESTIMATION UNDER GARCH AND GJR ...The 7th International Days Of Statistics And Economics, Prague, September 19-21, 2013 703 2 VaR And Backtesting Procedure Value At Risk (VaR) Is Nowadays Commonly Accepted Measure Of The Risk. If We Assume A Random Variable X – The Profit From Asset / Portfolio With The (un)known Distribution Function F_X , VaR At A Given 1th, 2024.

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