

LES S NONS ARCH OLOGIE ET HISTOIRE DUN PEUPLE GAULOIS

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Introduction to ARCH & GARCH models Recent developments in ?nancial econometrics suggest the use of nonlinear time series structures to model the attitude of investors toward risk and ex-pected return. For example, Bera and Higgins (1993, p.315) remarked that "a major contribution of the ARCH literature is the ?nding that apparent changes in the volatility of economic time series may be ...

Introduction to ARCH & GARCH models

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