

NATIONAL AND KAPODISTRIAN UNIVERSITY OF ATHENS DEPARTMENT OF ECONOMICS

UADPHILECON

STATISTICAL & ECONOMETRIC MODELLING Professor S.G. MEINTANIS

Part 1: ARCH and GARCH Models

Motivation, introduction, and properties of the ARCH model Variations of the ARCH Model GARCH Models Properties and Inference in GARCH models Applications of GARCH models Multivariate GARCH models

Part 2: The Bootstrap and Other Resampling Techniques

Monte Carlo Methodology Introduction, definition and properties of the Bootstrap Variations of the Bootstrap, the Jackknife, and Permutation Procedures Numerical Implementation Applications

REFERENCES

C. Francq and J-M Zakoian (2010): GARCH MODELS. Wiley

Chernick, M.R. (1999): Bootstrap Methods: A Practitioner's Guide. John Wiley and Sons.