Dipartimento di Statistica e Metodi Quantitativi

Venerdi 26 Febbraio ore 11.00

Aula Seminari (edificio U7, 4° piano, 4026)
Via Bicocca degli Arcimboldi, 8 – 20126 Milano

Sampling Strategy for Bayesian Multivariate Garch Modeling
(joint work with Prof.Dr. Mike West)

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Abstract

In this study, as a tool of investigating volatility, correlation transmission and spillover effects in series, Bayesian computation of multivariate garch models are applied. We suggested a sampling strategy for the model and have seen that convergency is achieved. Findings showed that MCMC mixing well and parameters are estimated under reliable conditions.

Per ulteriori informazioni:
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