

FINANCIAL RISK MANAGEMENT WITH BAYESIAN ESTIMATION OF GARCH MODELS pdf

1: David Ardia (Author of Financial Risk Management with Bayesian Estimation of Garch Models)

For his excellent monograph, David Ardia won the Chorafas prize at the University of Fribourg Switzerland. This book presents methodologies for the Bayesian estimation of GARCH models and their application to financial risk management.

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2: Financial risk management with bayesian estimation of GARCH models

To sum up, the book is well organized and provides a thorough treatment of the Bayesian estimation of GARCH-like models and its application to risk management." (Yannick Malevergne, Mathematical Reviews, Issue b).

3: Efficient Bayesian estimation and combination of GARCH-type models - Munich Personal RePEc Archiv

For his excellent monograph, David Ardia won the Chorafas prize at the University of Fribourg Switzerland. This book presents methodologies for the Bayesian estimation of GARCH models and their application to financial risk management. The study of these models from a Bayesian viewpoint is.

4: Financial Risk Management with Bayesian Estimation of GARCH Models

Abstract. This book presents in detail methodologies for the Bayesian estimation of single-regime and regime-switching GARCH models. These models are widespread and essential tools in financial econometrics and have, until recently, mainly been estimated using the classical Maximum Likelihood technique.

5: Financial Risk Management with Bayesian Estimation of GARCH Models: Theory and A | eBay

FINANCIAL RISK MANAGEMENT WITH BAYESIAN ESTIMATION OF GARCH MODELS pdf

David Ardia Financial Risk Management with Bayesian Estimation of GARCH Models Theory and Applications Springer.

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