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## FORECASTING OF VOLATILITIES AND COVOLATILITIES OF THE FINANCIAL ASSETS



Condition: New. Publisher/Verlag: AV Akademikerverlag | Recent Developments | Influence of huge sets of information on financial markets has become almost instantaneous. Every new piece of information influences prices of assets and correlations among them. Many risk measures including value-at-risk or hedge ratios are based on variance-covariance forecasts. Moreover, future covariances are key risk measures themselves. Large portfolios of assets demand new methods of forecasting correlations that take into account constantly arriving high-frequency (HF) information. Recent developments in risk forecasting...

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