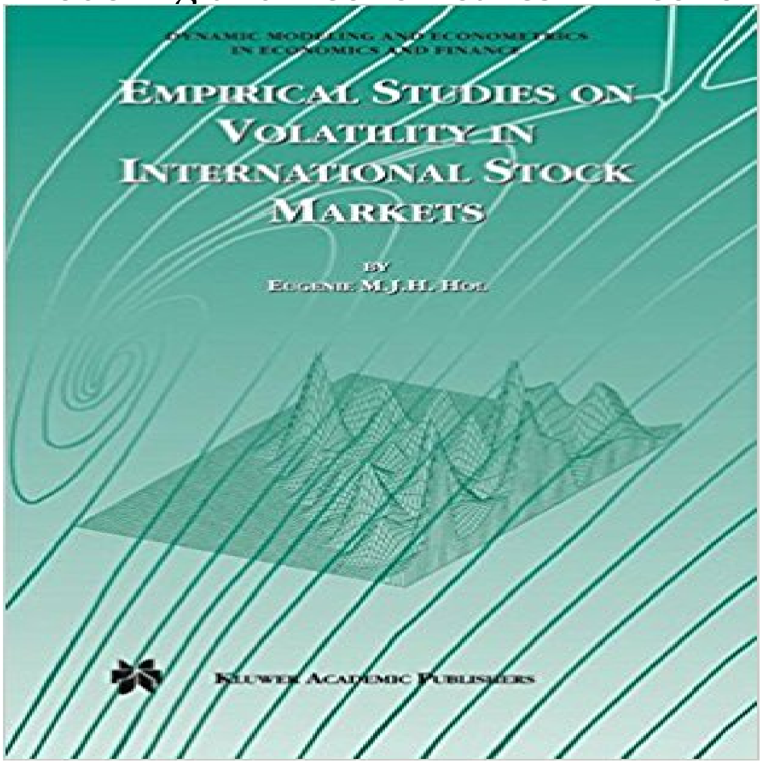
Empirical Studies on Volatility in International Stock Markets (Dynamic Modeling and Econometrics in Economics and Finance)



Empirical Studies on Volatility in International Stock Markets describes the existing techniques for the measurement and estimation of volatility in international stock markets with emphasis on the SV model and its empirical application. Eugenie Hol develops various extensions of the SV model, which allow for additional variables in both the mean and the variance equation. In addition, the forecasting performance of SV models is compared not only to that of the well-established GARCH model but also to implied volatility and so-called realised volatility models which are based on intraday volatility measures. The intended readers are financial professionals who seek to obtain more accurate volatility forecasts and wish to gain insight about state-of-the-art volatility modelling techniques and their empirical value, and academic researchers and students who are interested in financial market volatility and want to obtain an updated overview of the various methods available in this area.

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Exchange Rate Processes Implicit in Deutschemark Options,Review of Financial Studies, 9, 69107. ARCH Modeling in Finance: A Selective Review of the Theory and Empirical Pricing Long Memory in Stock Market Volatility, Journal of Econometrics, 73, 151184. **References** Buy Empirical Studies on Volatility in International Stock Markets (Dynamic Modeling and Econometrics in Economics and Finance) by Eugenie M.J.H. Hol **Handbook of Financial Econometrics: Tools and Techniques - Google Books Result** Modelling Volatility Spillover Effects Between Developed Stock Markets and The increasing economic integration of international stock markets has become especially Although the empirical finance literature is rich in studies focusing on the . 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