

Zur Strukturanalyse Von Bedingt Heteroskedastischen Zeitreihen - Natalie Kulenko

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Autoregressive bedingt heteroskedastische Modelle (G)ARCH bilden eine Modellklasse, mit der stochastische Prozesse beschrieben werden können, deren Volatilität nicht konstant bleibt, sondern sich im Zeitverlauf verändert. Die vorliegende Arbeit befasst sich mit dem Modelltyp GARCH(1,1), der in der Praxis oft zur Beschreibung von Finanzzeitreihen eingesetzt wird. Zuerst werden Kriterien für die Stationarität und für die Existenz und Endlichkeit von Momenten eines GARCH(1,1)-Prozesses erläutert. Danach werden einige in der Literatur vorgeschlagene Erweiterungen des Standardmodells vorgestellt und hinsichtlich der Existenz der stationären Lösungen und Momente untersucht. Anschließend wird im Rahmen der Change-Point-Analyse ein sequentieller Test zum Erkennen von Parameteränderungen eines stationären GARCH(1,1)-Prozesses detailliert beschrieben. Dazu wird das asymptotische Verhalten der entsprechenden Teststatistik untersucht und die Grenzverteilung der zugehörigen Stoppzeit bestimmt. Diplomarbeit aus dem Jahr 2005 im Fachbereich Mathematik - Stochastik, Note: 1.3, Universität zu Köln (Mathematisches Institut), 32 Quellen im Literaturverzeichnis, Sprache: Deutsch. Author: Kulenko, Natalie Publisher: GRIN Verlag Illustration: N Language: GER Title: Zur Strukturanalyse von bedingt heteroskedastischen Zeitreihen Pages: 00080 (Encrypted PDF) On Sale: 2005-01-01 SKU-13/ISBN: 9783638392501 Category: Mathematics : Probability & Statistics - General

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