SEMINÁRIOS

SÉRIES TEMPORAIS, ONDALETAS E DADOS FUNCIONAIS

LOCAL: **IMECC-Unicamp, Sala 221**

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HORÁRIO: **15h00**

RANDOMIZED GARCH MODELS

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In this talk we consider estimating R-GARCH (randomized GARCH) models, using the indirect estimation procedure. R-GARCH models include an alpha-stable variable in the variance equation. In this situation, traditional estimation methods do not work (except in the Gaussian case). We present simulations and applications to illustrate the method. (Joint work with Jhames M. Sampaio)