RECOMMENDED READINGS

Seminar

MULTIVARIATE VOLATILITY MODELLING AND FORECASTING EVALUATION IN A RISK MANAGEMENT CONTEXT

Monday 3 June at 14.30 – 17.00 • Fondazione Marco Biagi

Speaker

JIE CHENG

School of Computing & Mathematics
Keele University
Keele, Staffordshire, UK

1. Amisano, G., & Giacomini, R. (2007). Comparing density forecasts via weighted likelihood ratio tests. Journal of Business and Economic Statistics, 25, 177–190.

2. Clements, M.P., and Galvao, A.B. (2008). Macroeconomic Forecasting with Mixed-Frequency Data: Forecasting Output Growth in the United States. Journal of Business & Economic Statistics 26, 546–554.

3. Creal, D.D., Koopman, S.J., Lucas, A. (2013) Generalized autoregressive score models with applications. Journal of Applied Econometrics, 28(5):777–795

4. Diebold F.X., Mariano R.S. (1995) Comparing predictive accuracy. Journal of Business & Economic Statistics 13(3):253–263

5. Diebold, F. X. (2015). Comparing predictive accuracy, twenty years later: a personal perspective on the use and abuse of Diebold–Mariano tests. Journal of Business & Economic Statistics, 33, 1–24.

6. Diks, C., Panchenko, V., & Van Dijk, D. (2011). Likelihood-based scoring rules for comparing density forecasts in tails. Journal of Econometrics, 163(2), 215–230.

7. Fan, Y., & Patton, A. J. (2014). Copulas in econometrics. Annual Review of Economics, 6(1), 179–200.

8. Hansen, P. R., Lunde, A., & Nason, J. M. (2011). The model confdence set. Econometrica, 79(2), 453–497.

9. Gneiting, T, Raftery, A.E. (2007) Strictly proper scoring rules, prediction, and estimation. Journal of American Statistical Association, 102(477):359–378.

10. Patton, A.J. (2011) Volatility forecast comparison using imperfect volatility proxies. Journal of Econometrics, 160(1):246–256.

11.Patton, A. J., Ziegel, J. F., Chen, R., (2019). Dynamic semiparametric models for expected shortfall (and value-at-risk). Journal of Econometrics 211, 388–413.