

Studies on financial time series analysis

A new model for volatility estimated by PQL

Lucas J. Carbonaro

Supervisor Prof. Brian D. Ripley

University of Oxford
www.stats.ox.ac.uk



In this exhibition stand

Conceptual background

A new stochastic volatility model estimated by a Penalised Quasi Likelihood - PQL

Computational background

A backpropagation through time algorithm and time invertibility

Applications

Basel Accords: i.e. risk management

Further directions

Including a recurrent neural networks and text embedded information...using R!

Thanks in advance

