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978-1-107-03472-3 - Dynamic Models for Volatility and Heavy Tails: With Applications to  
Financial and Economic Time Series

Andrew C. Harvey

Index

[More information](#)**Author Index**

- Abramowitz, M., 134  
 Alizadeh, S., 177  
 Altman, N., 194  
 Andersen, T. G., 8, 11, 110, 114, 115,  
     134, 136, 173  
 Andres, P., 171, 178, 182, 245  
 Andrieu, C., 8  
 Ansley, C. F., 192  
 Asmussen, S., 152  
 Azzalini, A., 194  
  
 Bauwens, L., 149, 151, 181, 182,  
     183  
 Berkowitz, J., 55  
 Bollerslev, T., 9, 97, 101, 126, 136, 142,  
     173, 243  
 Bowman, A., 194  
 Bowsher, C. G., 136  
 Bouyé, E., 222  
 Box, G. E. P., 68, 83  
 Brandt, A., 41  
 Brandt, M. W. 11, 134, 149, 177  
 Brown, B. M., 42  
 Brownlees, C. T., 10, 173, 174, 184  
 Busetti, F. 194, 230  
  
 Casella, 4  
 Chakravarty, T., 130  
 Chernoff, H., 30  
 Cherubini, U., 226, 228  
 Cogley, T., 210  
 Cox, D., 4  
 Creal, D., 8, 148, 208, 209, 221, 222,  
     228  
  
 Davidson, J., 6  
 Davies, H. I., 191  
 Davis, R. A., 185  
 De Livera, A. M., 73, 76  
 Deo, R., 136  
 De Rossi, G., 88, 187, 195, 196  
 Diebold, F. X., 55, 134, 177  
 Ding, Z., 129  
 Doornik, J. A., 129  
 Dunsmuir, W. T. M., 185  
 Durbin, J., xiv, 4, 8, 48, 72, 86, 87, 88  
  
 Engle, R. F., 8, 10, 11, 106, 107, 129, 134,  
     135, 149, 155, 172, 187, 197, 202, 244  
 Escanciano, J. C., 143  
  
 Fernandez, C., 94  
 Foster, D. P., 101  
 Francq, C., 116, 128, 140  
 Franses, P. H., 97  
  
 Galbraith, J. W., 96, 114, 145, 147  
 Gallant, A. R., 136  
 Gallo, G. M., 10, 172, 184  
 Giot, P., 144, 146, 147  
 Glosten, L. R., 9, 135  
 Grammig, J., 166  
 Granger, C. W. J., 129  
 Greene, W. H., 30  
 Gregory, A., 17, 97  
 Gouriéroux, C., 197  
  
 Hall, P., 14  
 Hamilton, J. D., 73

Cambridge University Press

978-1-107-03472-3 - Dynamic Models for Volatility and Heavy Tails: With Applications to Financial and Economic Time Series

Andrew C. Harvey

Index

[More information](#)256 **Author Index**

- Harvey, A. C., 1, 3, 6, 8, 13, 17, 25, 30, 54, 68, 69, 70, 71, 72, 75, 77, 78, 79, 80, 81, 84, 86, 88, 92, 104, 117, 130, 135, 142, 147, 171, 173, 178, 182, 187, 191, 194, 195, 196, 198, 199, 209, 213, 218, 230
- Hautsch, N., 149
- He, C., 101, 104, 125, 126
- Hyndman, R. J., 73, 76
- Jaeckel, P., 208
- Jagannathan, R., 9
- Jasiak, J., 197
- Jenkins, G. M., 68, 83
- Jensen, S. T., 26, 29, 43
- Johnson, N. L., 206, 217
- Jones, C. S., 11, 149
- Jones, M. C., 195
- Kleiber, C., 10, 151, 156, 160, 164, 166, 169
- Koenker, R., 28
- Kohn, R., 78, 192
- Koopman, S. J., xiv, 1, 4, 8, 16, 48, 69, 72, 75, 80, 84, 86, 87, 88, 149, 173, 191, 209, 245
- Kotz, S., 10, 151, 156, 160, 164, 166, 169, 204, 206, 217
- Kwiatkowski, D., 54, 142, 220
- Kuester, K., 197
- Lange, K. L., 59, 205, 206, 212
- Lange, T., 140
- Laurent, S., 131, 135, 144, 146, 147, 245
- Lee, G. G. J., 134
- Léger, C., 194
- Li, W. K., 75, 142
- Lin, T. I., 27
- Ling, S., 126
- Little, R. J. A., 59
- Lobato, I., 143
- Lucas, A., 4, 97
- Luati, A., 68, 69, 77, 80, 81
- Makelainen, T., 54, 142, 220
- Malmsten, H., 101, 104, 105
- Manganelli, S., 187, 197
- Marron, J. S., 188
- Maronna, R., 3, 60
- Markovich, N., 187, 203
- Martens, M., 135, 174
- Martin, R. D., 3
- Masreliez, C. J., 5
- Maurier, K. O., 166
- McAleer, N., 126
- McCullagh, P., 48
- McFadden, D., 26, 67
- McLeod, A. I., 142
- McNeil, A. J., 226, 227
- Meeks, R., 136
- Mikkelsen, H. O., 101
- Mikosch, T., 41, 115, 116, 128
- Mitchell, J., 56
- Mitter, S. K., 5
- Muler, N., 3, 12, 97
- Nabeya, S., 218
- Nadarajah, S., 204, 206
- Nadaraya, E. A., 194
- Nelder, J. A., 48
- Nelson, D. B., 9, 10, 16, 97, 98, 100, 101, 109, 110, 114, 115, 243
- Newey, A., 26, 67
- Ng, V. K., 106, 107
- Nyblom, J., 54, 142, 220
- Oryshchenko, V., 198, 199
- Ozkok, E., 181
- Ord, J. K., 71
- Patton, A. J., 228
- Peña, D., 3
- Rahbek, A., 26, 29, 43
- Rangel, J. G., 135
- Rebonato, R., 208
- Reeves, J. J., 17, 97
- Robert, 4
- Ruiz, E., 8
- Runckle, D. E., 9
- Russell, J. R., 10, 149, 155
- Sakata, S., 97
- Salmon, M., 222
- Schartha, M., 4
- Schick, I. C., 5
- Sheather, S. J., 188

Cambridge University Press

978-1-107-03472-3 - Dynamic Models for Volatility and Heavy Tails: With Applications to  
Financial and Economic Time Series

Andrew C. Harvey

Index

[More information](#)

## Author Index

257

- Shephard, N. G., 8, 25  
 Siegal, A., 55  
 Silverman, B., 189  
 Slater, L. J., 23  
 Snyder, R. D., 73, 76  
 Sokalska, M. E., 135  
 Straumann, D., 41, 115, 116, 128  
 Steel, M. F. J., 94  
 Streett, S., 185  
 Streibel, M., 54, 104, 142  
 Stuart, A., 101  
 Sucarrat, G., 13, 117, 147, 245
- Tadikamalla, P. R., 166  
 Tanaka, K., 218  
 Taylor, J., 27  
 Taylor, M. G., 59  
 Taylor, S. J., 7, 8, 9, 105, 129, 184  
 Teräsvirta, T., 7, 101, 104, 105, 115, 125,  
 126  
 Trimbur, T., 135
- Tsay, R., 17
- van Dijk, D., 97  
 Verbyla, A., 27  
 Veredas, D., 149
- Wallis, K. F., 56  
 Wang, Y. J., 27  
 Wegman, E. J., 191  
 Weiss, A. A., 210  
 White, H., 97  
 Whittle, P., 84  
 Wong, C. H., 192
- Yao, Q., 14  
 Yohai, V. J., 3, 12, 97  
 Yu, K., 195
- Zakoian, J. M., 116, 128, 140  
 Zhu, D., 28, 93, 96, 114, 139, 145, 147  
 Zinde-Walsh, V., 28, 93, 139

Cambridge University Press

978-1-107-03472-3 - Dynamic Models for Volatility and Heavy Tails: With Applications to Financial and Economic Time Series

Andrew C. Harvey

Index

[More information](#)

## Subject Index

- Akaike information criterion (AIC), 56  
analytic derivatives, 38  
arctanh transformation, 214, 222  
asymptotic normality, 29, 40–5, 117  
asymptotic standard error (ASE), 39, 68, 117  
autocorrelation function (ACF), 64–5, 153, 158, 239–40  
  absolute values, 103, 109  
  hyperbolic decay, 91  
  squares, 9, 103, 126  
autoregressive conditional duration (ACD) models, 150, 181  
autoregressive conditional  
  heteroscedasticity (ARCH), *see*  
  generalized autoregressive  
  conditional heteroscedasticity  
autoregressive integrated moving average (ARIMA) models, 2, 82  
autoregressive moving average (ARMA) models, 16  
  invertibility, 39, 63, 67, 69  
  quasi (QARMA), 16, 63, 74–5, 82–3, 89–90
- balanced growth, 210  
bandwidth, 188, 191, 194, 201  
basic structural model, 80  
Bayes information criterion (BIC), 56  
beta function, 22  
  incomplete, 55  
Blomqvist's beta, 226  
Bowman-Shenton test, 54
- Box-Pierce test, 54 (*see also* Ljung-Box test)
- central limit theorem, 26, 42  
check function, 195  
co-integration, 209  
coefficient of variation (CV), 151, 166  
common trends, 209–11  
conditional autoregressive value at risk by regression quantiles (CAViaR), 197  
conditional mode estimation, 87–9, 197  
confluent hypergeometric function, 23, 102, 138  
consistency, 29, 40  
continuous time, 78  
copula, 223–30  
  Clayton, 224–30  
correlation, 181, 204, 206  
  changing, 213–20, 222–3  
  matrix, 205, 207  
count data, 184–6  
cross-validation, 192  
cubic spline, 78, 135, 195  
cycles, 9
- diagnostics, 52, 144, 175–6, 193  
diffuse prior, 72, 76  
discounted least squares, 78  
distribution  
  beta, 13, 22–3, 28, 61, 99  
  binomial, 185  
  Burr, 165–6  
  chi-square, 24

## Subject Index

259

- double exponential (Laplace), 121, 187
- exponential, 24
- F, 167–8
- gamma, 14, 24, 29, 107, 155
- general error (GED), 22, 24–5, 28, 31, 93, 107
- generalized beta, 43, 160–8
- generalized gamma, 44, 155–60
- log-logistic, 14, 162, 170–1
- log-normal, 168–71
- multivariate normal, 205, 214–8
- multivariate  $t$ , 205, 210, 220, 222
- Pareto, 166–7
- Poisson, 25, 185
- Student's  $t$ , 9, 12–13, 20–21, 26–8, 30, 60, 99
- uniform, 54, 162, 179, 223
- Weibull, 19, 155–7
- diurnal patterns, 135, 172–4
- dummy variables (*see* intervention variables)
- duration, 181–4
- dynamic conditional correlation (DCC) model, 208
- dynamic correlation, *see* correlation
- efficiency, 20
- ergodic theorem, 43
- errors in variables, 213
- expected shortfall (ES), 17, 114, 147
- expectile, 196
- explanatory variables, 56–8, 135, 137–9
- exponential smoothing
  - double, 78
- exponentially weighted moving average (EWMA), 150, 196
- factors, 221
- forecasting, 89–91, 110–15, 155, 158–9, 198
- Fourier flexible form, 136
- gamma function, 20
- generalized autoregressive conditional heteroscedasticity (GARCH), 8, 12, 125, 243–4
- ARCH, 10
- asymmetric power (APARCH), 129
- beta- $t$  (Beta- $t$ -GARCH), 12, 16, 125–8, 131, 223
- beta- $t$ -exponential (Beta- $t$ -EGARCH), 13, 99–107, 111–12, 116–20, 127, 138, 141
- beta- $t$ -exponential integrated, 113–14, 117–19
- exponential (EGARCH), 9, 100
- gamma-GED
  - (Gamma-GED-GARCH), 128–9
- gamma-GED-exponential
  - (Gamma-GED-EGARCH), 13, 107–10, 112–13, 120–1
- GARCH- $t$ , 97
- GJR, 9
- integrated (IGARCH), 9, 114
- heavy tail, 20, 151–2, 155, 166
- identifiability, 40
- impact curve, 12, 15, 61, 106, 108, 156, 172
- indicator variable, 105
- information matrix, 26–9, 32–9, 47–8, 216, 233–8, 242
- information quantity, 26, 32
- initialization, 78
  - DCS filter, 76
  - Kalman filter, 72, 76, 80
- innovations, 87
- innovations form, 3, 71
- integrated random walk (IRW), 77, 79
- intervention variables, 80
- intra-day data, 135, 149
- intra-day patterns, *see* diurnal patterns
- intra-day volatility measures, 184
- invertibility, *see* autoregressive moving average (ARMA)
- Jensen's inequality, 41, 102, 139
- Kalman filter, 70–2
- Kalman gain, 3, 72, 140
- Kendall's tau, 213
- kernel
  - density estimation, 188
  - Epanechnikov, 188–90, 198
  - Gaussian, 188, 192
- Kronecker product, 49
- Kummer's function, 23, 102, 138
- kurtosis, 54, 102, 104, 109, 126, 148

260 **Subject Index**

- Lagrange multiplier (LM) test, 52, 141, 143, 174, 175
- law of iterated expectations (LIE), 5
- leverage, 9, 105–7, 109, 121, 127, 130, 146, 172–3  
test, 106, 143–4
- likelihood ratio test, 124, 130, 179
- linear process, 7
- link function, 32, 48  
arctan, 214  
exponential, 8, 11, 27, 28, 150, 214  
logistic, 185
- Ljung-Box test, 52
- local level model, 75–7, 140
- local linear trend model, 77–9  
location/scale, 10–11
- log-score, *see* predictive likelihood
- long memory, 91–3, 134, 172–4, 184
- long tail, 152, 166
- M-estimator, 60
- Markov chain Monte Carlo (MCMC), 3
- martingale difference (MD), 6, 99, 142–3, 146
- maximum likelihood (ML), 4, 25–51, 56–8, 65–8, 115–25, 138, 154, 159–60, 164–5, 159, 191–2, 210–2, 228  
convergence, 115  
inference for the margins method, 228  
nonstandard distribution, 118
- measurement equation, 8, 70  
nonlinear, 48
- median, 20, 28, 194
- method of scoring, 38
- minimum mean square error (MMSE)  
estimate, 71, 89, 110  
predictor, 7, 111, 158
- moment generating function (MGF)  
beta distribution, 23, 102  
gamma distribution, 24, 108
- Monte Carlo experiments, 68, 117, 171–2
- moving average, 7
- multiplicative error model (MEM), 11, 149
- multistep prediction, 89
- multistep predictive distribution, 90, 114
- NASDAQ, 198
- news announcements, 136
- news impact curve, 105
- nonparametric methods, 17, 187
- nonstationarity, 45–6, 118
- observation-driven, 4, 9, 11
- outlier, 10, 76, 97, 134, 142, 206, 210, 220  
additive, 3  
innovation, 3
- overdispersion, 151, 157, 166
- overnight effect, 173
- parameter-driven, 4
- particle filtering, 3
- periodic spline, 173
- persistence, 54
- portmanteau test, 52, 141–3
- post-sample residuals, 176
- predictive distribution  
multistep, 17, 114–15
- predictive likelihood, 176
- probability integral transform (PIT), 54, 166, 174–6, 193, 224  
generalized beta distribution, 175  
generalized gamma distribution, 175
- Q-statistic, 220
- quadrant association, 226
- qualitative observations, 184
- quantile, 16, 193–8, 199–202, 223
- quantile indicator function, 195
- quasi maximum likelihood (QML), 14, 17, 155
- random walk plus noise, 25, *see* local level model
- range, 176–81
- range EGARCH, 180
- realized volatility, 184
- reduced form, 2, 63, 69, 71, 75, 84
- regression, 212  
time-varying parameters, 206, 218–19
- residuals, 55
- Riccati equation, 71
- robustness, 3, 12, 60, 134, 143, 175, 213, 220
- root mean square error (RMSE), 111

Cambridge University Press

978-1-107-03472-3 - Dynamic Models for Volatility and Heavy Tails: With Applications to Financial and Economic Time Series

Andrew C. Harvey

Index

[More information](#)**Subject Index**

261

- sample mean, 20, 138
- scale matrix, 205
- scatter plot, 207, 223
- score, 4, 12, 26, 32, 60, 88, 96, 99, 107, 143, 155, 164, 191, 210, 215, 228
- seasonality, 79–83, 136
  - see also* diurnal patterns
- serial correlation test, *see* test
- signal extraction, 135, 194
- signal–noise ratio, 2, 84, 85, 129, 195
- skewness, 54, 93–6, 144–8, 171, 179, 201
- smoothing, 83–9, 129, 189–91
- STAMP 8 package, 209
- state space form (SSF), 3, 8, 70–5, 84, 86, 90, 149, 180, 243
- stationarity test, 54, 220
- stochastic recurrence equation (SRE), 40
- stochastic volatility (SV), 8, 134, 149
- structural time series model, 75
  - multivariate, 209
- survival function, 152, 226
  
- tail dependence, 227
- test
  - boundary, 30, 124
  - changing association
  - changing correlation, 220
  - martingale difference, 142
  - one-sided, 124
  - portmanteau, 55, 143
  - serial correlation, 52–4, 175
  - stationarity, 142
  - time-varying parameters (*see* regression)
  - time-varying splines, 136, 173
  - transition equation, 71
  - trend, 16, 136, *see* local linear trend
    - model
      - deterministic, 58
      - stochastic, 75
  - trigamma function, 27
  - two component model, 92, 134–5, 178–9
  
  - unit root, *see* nonstationarity
  - unobserved components (UC) model, 2, 11, 30, 63, 69, 70, 74, 75, 84, 135, 140, 149, 168, 177, 209
  
  - value at risk (VaR), 16, 114
  - volatility measure, 103, 153
  - volatility of the volatility (VoV), 111, 159
  
  - Wald test, 52, 92, 124, 144, 166, 179
  - weak exogeneity, 206
  - weights, 84–6
  - white noise, 6
    - fractionally integrated, 91
    - strict, 6
  
  - z-transform, 214