LUND UNIVERSITY

Department of Statistics

2010-05-26

SEMINARS IN STATISTICS

Wednesday 2nd June 2010 at 1.15 pm in room 1048

Hassan Houmani and Ho Ka Wa

Investigation of GARCH models for the Estimation Power and Normality

(Master Thesis, 15 ECTS)

Opponents: Laura Blėdaitė and Vinod Gosavi

Wednesday 2nd June 2010 at 2.15 pm in room 1048

Wenjing Su and Yiyu Huang

Comparison of Multivariate GARCH Models with Application to Zero-Coupon Bond Volatility

(Master thesis, 15 ECTS)

Opponents: Muhammad Waleed and Ismail Shah

The papers can be obtained from Maria Corlin, room 2083.

Welcome

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