

Ch 8 – ARCH, GARCH Model

2014/ ZA Q1

Define the lag operator L as the application $Lx_t = x_{t-1}$ for any series $\{x_t\}_t$. The component GARCH model can then be rewritten:

$$\begin{aligned}\sigma_{t+1}^2 &= \nu_{t+1} + \alpha_\sigma(R_t^2 - L\nu_{t+1}) + \beta_\sigma(\sigma_t^2 - L\nu_{t+1}) \\ &= \alpha_\sigma R_t^2 + \beta_\sigma \sigma_t^2 + (1 - (\alpha_\sigma + \beta_\sigma)L)\nu_{t+1}\end{aligned}$$

$$\begin{aligned}\nu_{t+1} &= \sigma^2 + \alpha_\nu(R_t^2 - \sigma_t^2) + \beta_\nu(\nu_t - \sigma^2) \\ &= \sigma^2 + \alpha_\nu R_t^2 - \alpha_\nu \sigma_t^2 + \beta_\nu L\nu_{t+1} - \beta_\nu \sigma^2.\end{aligned}$$

The long-run variance factor ν_{t+1} can be written as:

$$\nu_{t+1} = \frac{1}{1 - \beta_\nu L} [(1 - \beta_\nu)\sigma^2 + \alpha_\nu R_t^2 - \alpha_\nu \sigma_t^2].$$

Replacing into the equation for σ_{t+1}^2 one obtains:

$$\sigma_{t+1}^2 = \alpha_\sigma R_t^2 + \beta_\sigma \sigma_t^2 + \frac{(1 - (\alpha_\sigma + \beta_\sigma)L)L}{1 - \beta_\nu L} [(1 - \beta_\nu)\sigma^2 + \alpha_\nu R_t^2 - \alpha_\nu \sigma_t^2].$$

Multiplying both sides by $1 - \beta_\nu L$ and simplifying we get:

$$\begin{aligned}\sigma_{t+1}^2 &= \beta_\nu L\sigma_{t+1}^2 + (1 - \beta_\nu L)(\alpha_\sigma R_t^2 + \beta_\sigma \sigma_t^2) \\ &\quad + (1 - (\alpha_\sigma + \beta_\sigma)L)[(1 - \beta_\nu)\sigma^2 + \alpha_\nu R_t^2 - \alpha_\nu \sigma_t^2] \\ &= \beta_\nu \sigma_t^2 + \alpha_\sigma R_t^2 + \beta_\sigma \sigma_t^2 - \beta_\nu \alpha_\sigma R_{t-1}^2 - \beta_\nu \beta_\sigma \sigma_{t-1}^2 \\ &\quad + (1 - (\alpha_\sigma + \beta_\sigma))(1 - \beta_\nu)\sigma^2 + \alpha_\nu R_t^2 \\ &\quad - (\alpha_\sigma + \beta_\sigma)\alpha_\nu R_{t-1}^2 - \alpha_\nu \sigma_t^2 + (\alpha_\sigma + \beta_\sigma)\alpha_\nu \sigma_{t-1}^2 \\ &= (1 - (\alpha_\sigma + \beta_\sigma))(1 - \beta_\nu)\sigma^2 + (-\alpha_\nu + \beta_\nu + \beta_\sigma)\sigma_t^2 \\ &\quad + ((\alpha_\sigma + \beta_\sigma)\alpha_\nu - \beta_\nu \beta_\sigma)\sigma_{t-1}^2 \\ &\quad + (\alpha_\sigma + \alpha_\nu)R_t^2 + (-(\alpha_\sigma + \beta_\sigma)\alpha_\nu - \beta_\nu \alpha_\sigma)R_{t-1}^2.\end{aligned}$$

So the component GARCH model can be identified as a GARCH(2,2) model:

$$\sigma_{t+1}^2 = \omega + \alpha_1 R_t^2 + \alpha_2 R_{t-1}^2 + \beta_1 \sigma_t^2 + \beta_2 \sigma_{t-1}^2$$

where:

$$\begin{aligned}\omega &= (1 - (\alpha_\sigma + \beta_\sigma))(1 - \beta_\nu)\sigma^2 \\ \alpha_1 &= \alpha_\sigma + \alpha_\nu \\ \alpha_2 &= -(\alpha_\sigma + \beta_\sigma)\alpha_\nu - \beta_\nu \alpha_\sigma \\ \beta_1 &= -\alpha_\nu + \beta_\nu + \beta_\sigma \\ \beta_2 &= (\alpha_\sigma + \beta_\sigma)\alpha_\nu - \beta_\nu \beta_\sigma.\end{aligned}$$

Answers Of B Arch 2014

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Pediatric Anesthesia: A Problem-Based Learning Approach Kirk Lalwani, Ira Todd Cohen, Ellen Y. Choi, Vidya T.

Raman, 2018-10-15 Linking existing knowledge to new knowledge by presenting it in the form of a case or a problem is a popular and effective educational approach resulting in better retention of the knowledge and improved ability to apply that knowledge to solve real problems This problem based learning PBL method was introduced into medical education at McMaster University in Ontario Canada in 1969 Since then it has been widely incorporated into secondary undergraduate and graduate education in a variety of disciplines worldwide This new volume for the Anesthesiology Problem Based Learning series reviews pediatric anesthesia utilizing the PBL approach Each chapter deals with conditions and problems in pediatric anesthesia practice presented as a case stem with questions to encourage critical thinking followed by an evidence based discussion and multiple choice questions for self assessment Cases were carefully selected to present a broad systems based tour of commonly encountered clinical cases in pediatric anesthesia The book can be used to review an upcoming clinical case or as a PBL tool The Stem Case and Key Questions and Discussion sections can serve as the basis for interactive learning experiences for study groups or as a broad yet in depth clinical review of the subspecialty for the individual learner Self assessment questions can be used as a measure of knowledge acquisition or simply as a question bank to prepare for examinations

Pathology Informatics, An Issue of Surgical Pathology Clinics Anil V. Parwani, 2015-06-25 This issue of Surgical Pathology Clinics takes a departure from its presentation of Differential Diagnosis Histopathology Staging and Prognosis of tumors in different anatomic sites This special issue is devoted to topics in pathology informatics as they relate to the practice of surgical pathology Topics include Basics of Information Systems Hardware Software Networks Interfaces and Communications Databases Data Representation Coding and Communication Standards Laboratory Information Systems Enhancing and Customizing Laboratory Information Systems to Improve Enhance Pathologist Workflow Laboratory Management and Operations Specialized Laboratory Information Systems Middleware and Laboratory Automation Synoptic Reporting in Anatomical Pathology Bar Coding and Tracking Molecular Pathology Informatics Informatics and Autopsy Pathology Pathology Informatics and Project Management Digital Imaging Basics Use of Digital Images in Clinical Practice Whole Slide Imaging Telepathology Mobile Technologies for the Surgical Pathologist Image Analysis Advanced Imaging Techniques Healthcare Information Systems Data Security and Reliability Role of Informatics in Patient Safety and Quality Assurance Role of Pathology Informatics in IT Leadership Selection and Implementation of New Information Systems Biomedical Informatics and Research Informatics Training in Pathology Informatics and Building Tools for the Surgical Pathologist Next Generation Pathologist Editor of this issue Dr Anil Parwani is Professor of Pathology and Biomedical

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Abd-Elseyed,2019-05-10 This concise but comprehensive guide covers common procedures in pain management necessary for daily practice and includes topics on international pain medicine curricula for example the American Board of Anesthesiology World Institute of Pain Fellow of Interventional Pain Practice and American Board of Pain Medicine Treatments for pain are discussed including nerve blocks head neck back pelvis and lower extremity Chapters have a consistent format including high yield points for exams and questions in the form of case studies Pain A Review Guide is aimed at trainees in pain medicine all over the world This book will also be beneficial to all practitioners who practice pain

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