

Helping You Write Academic Papers in R using Texevier

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Abstract

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Keywords: Multivariate GARCH, Kalman Filter, Copula

JEL classification L250, L100

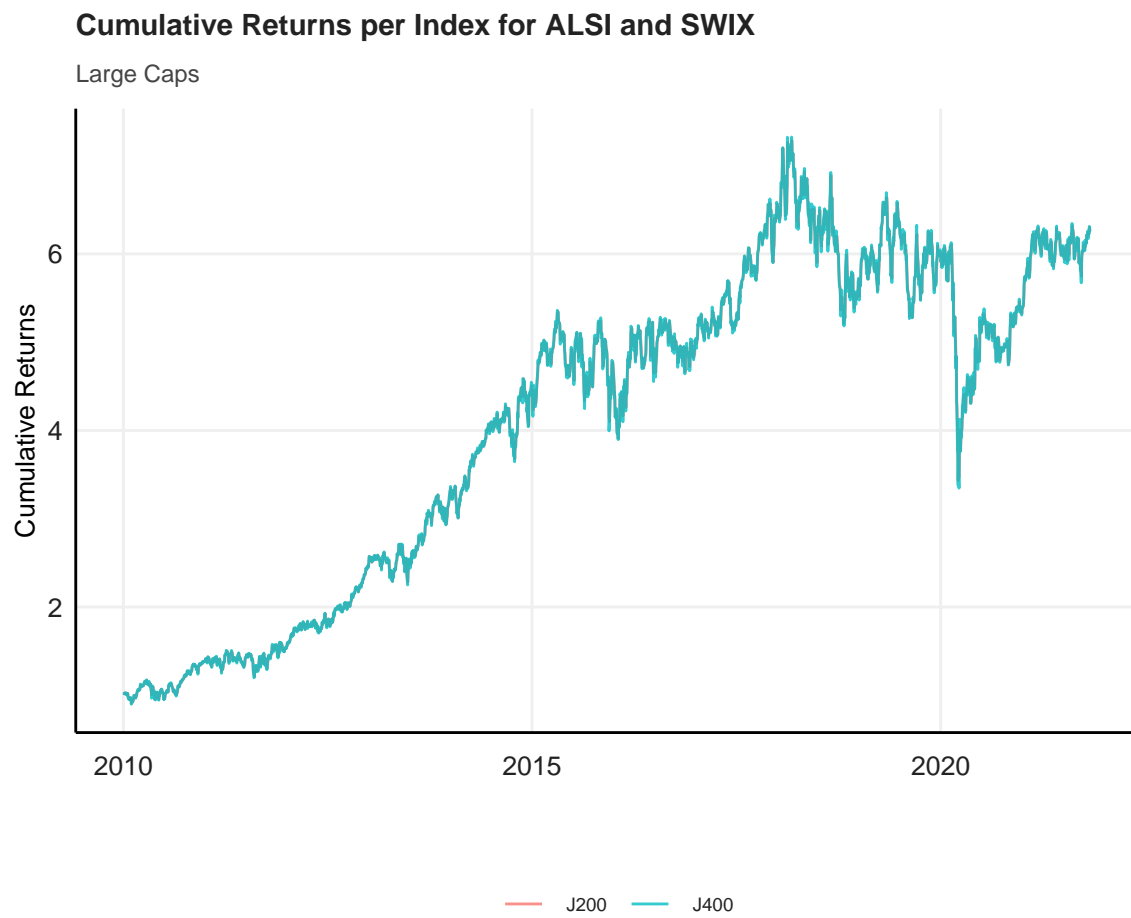
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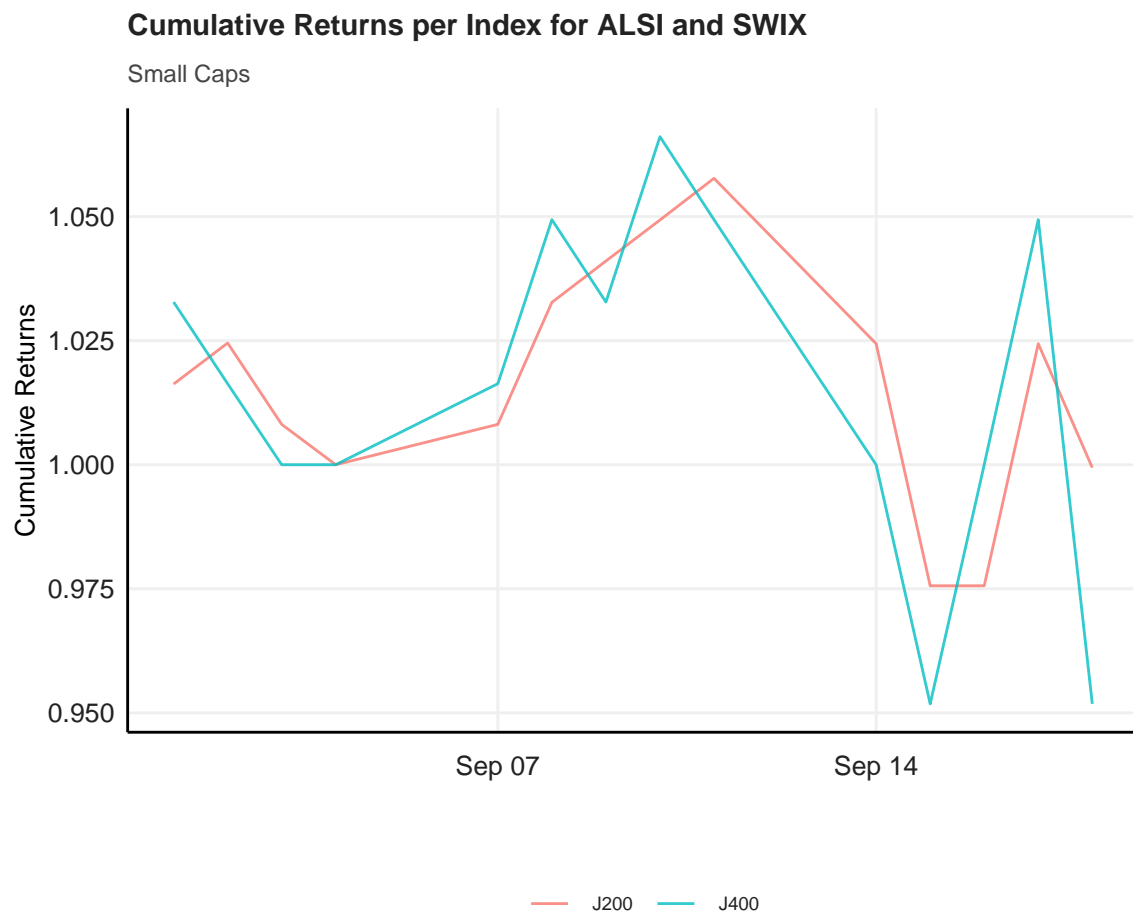
Contributions:

The authors would like to thank no institution for money donated to this project. Thank you sincerely.

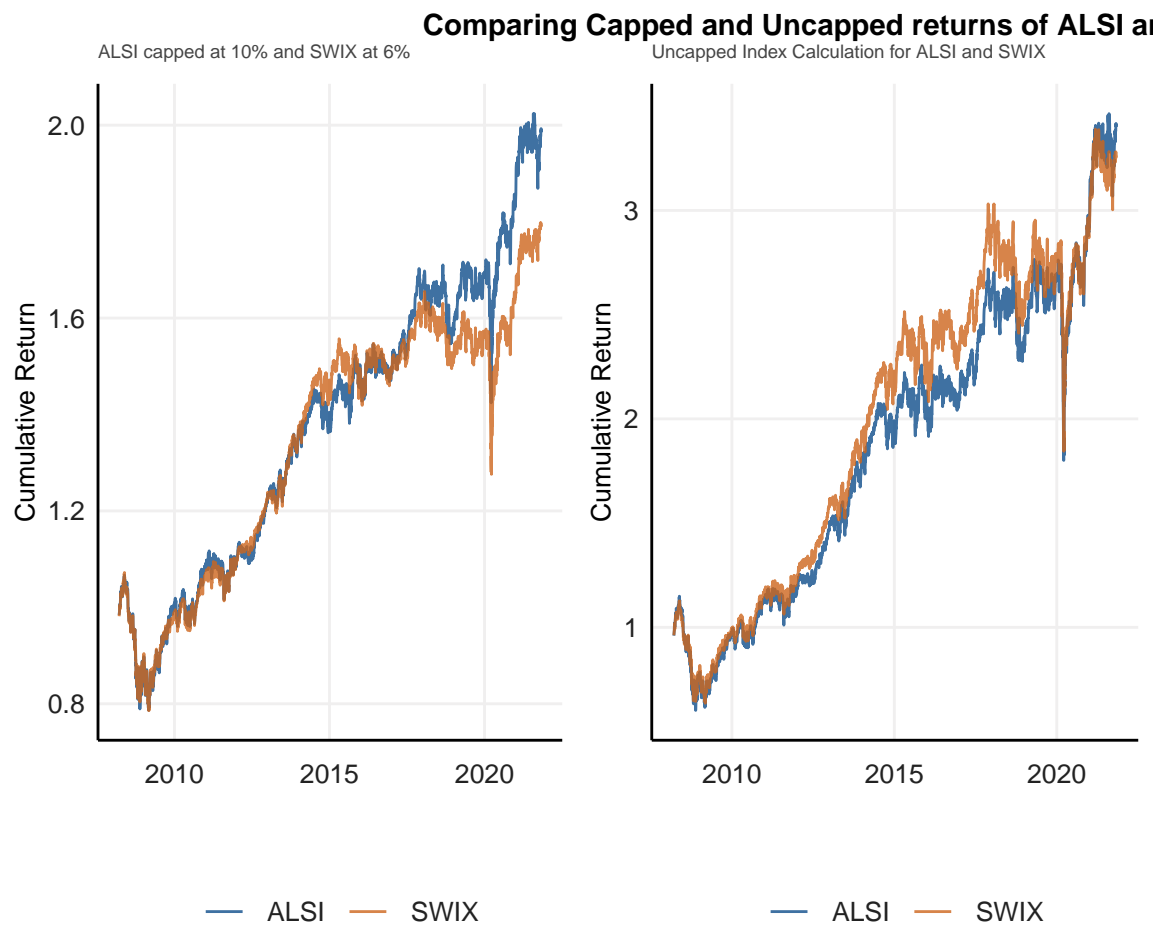
1. Load data



2. Mid-Caps



3. Capped Portfolio



References

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Appendix

Appendix A

Some appendix information here

Appendix B