

Helping You Write Academic Papers in R using Texevier

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Abstract

Abstract to be written here. The abstract should not be too long and should provide the reader with a good understanding what you are writing about. Academic papers are not like novels where you keep the reader in suspense. To be effective in getting others to read your paper, be as open and concise about your findings here as possible. Ideally, upon reading your abstract, the reader should feel he / she must read your paper in entirety.

Keywords: Multivariate GARCH, Kalman Filter, Copula

JEL classification L250, L100

1. Import Data

2. Calculate Returns

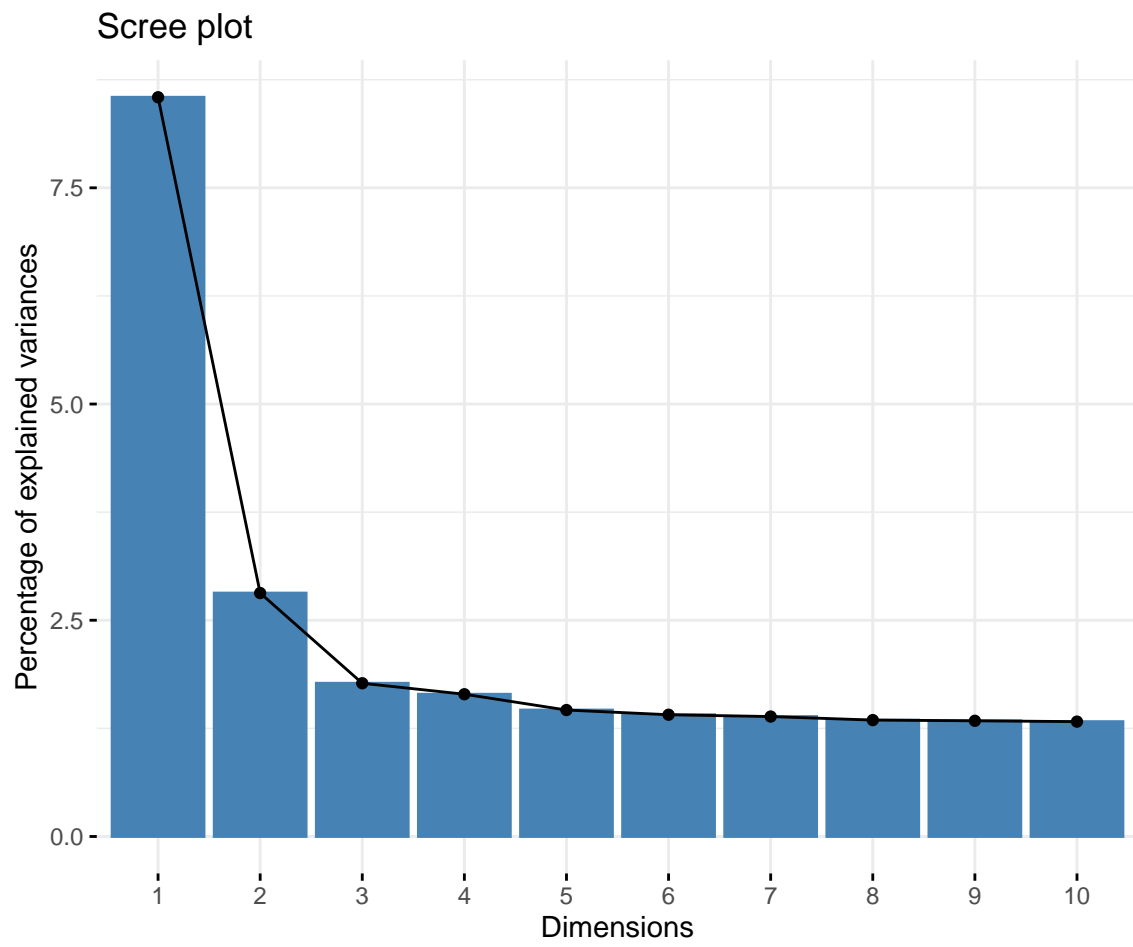
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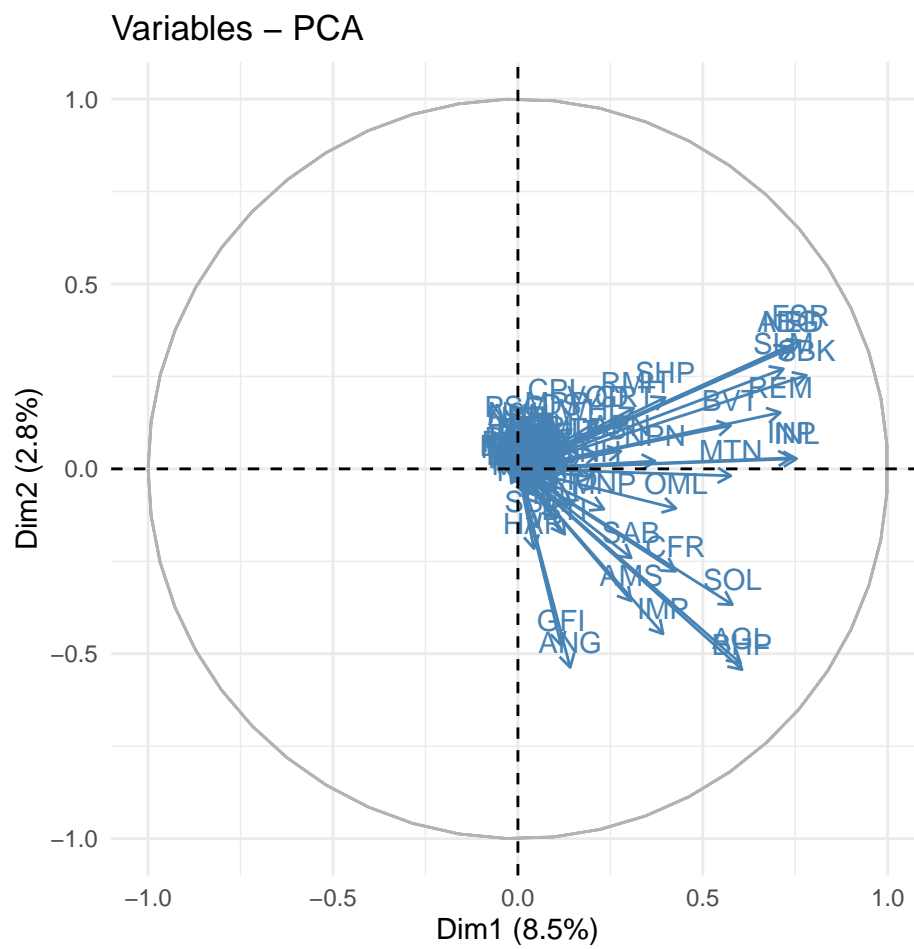
Corresponding author: Nico Katzke

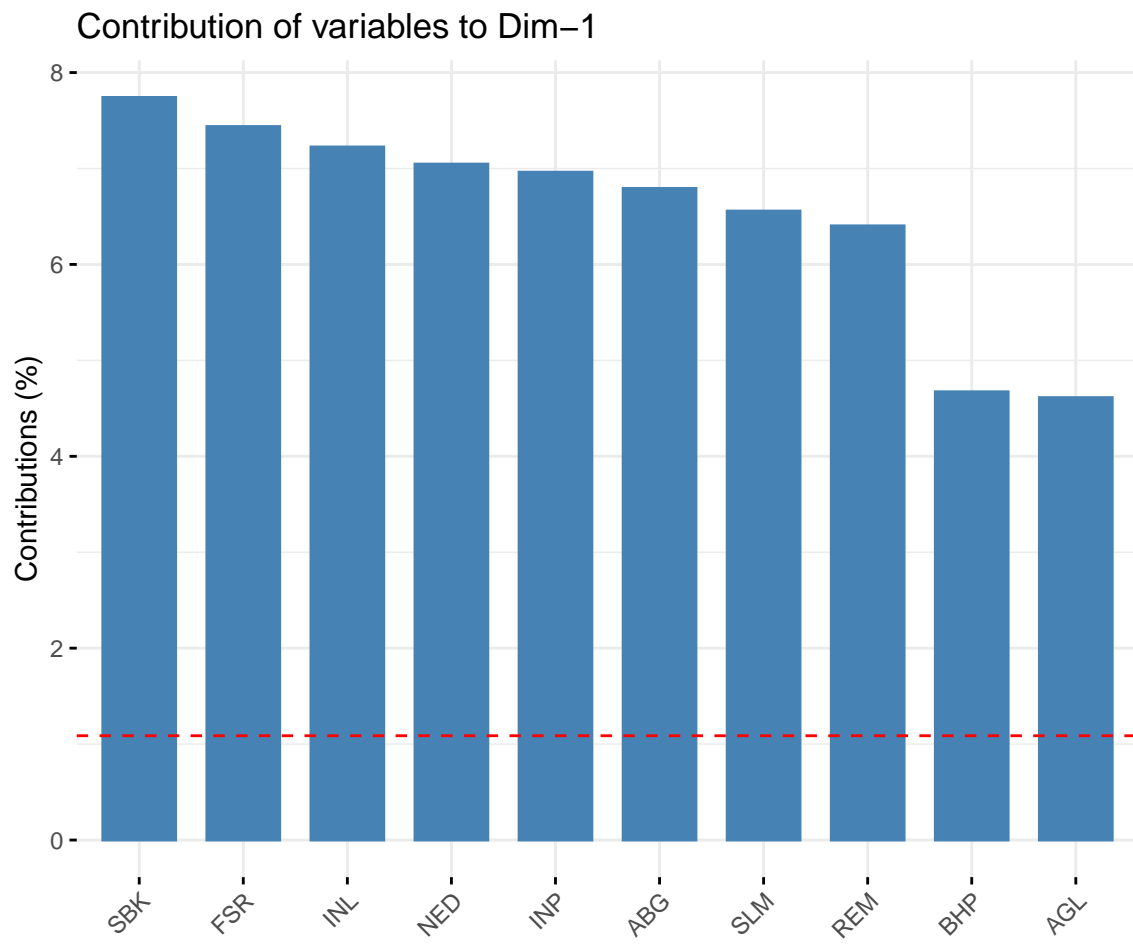
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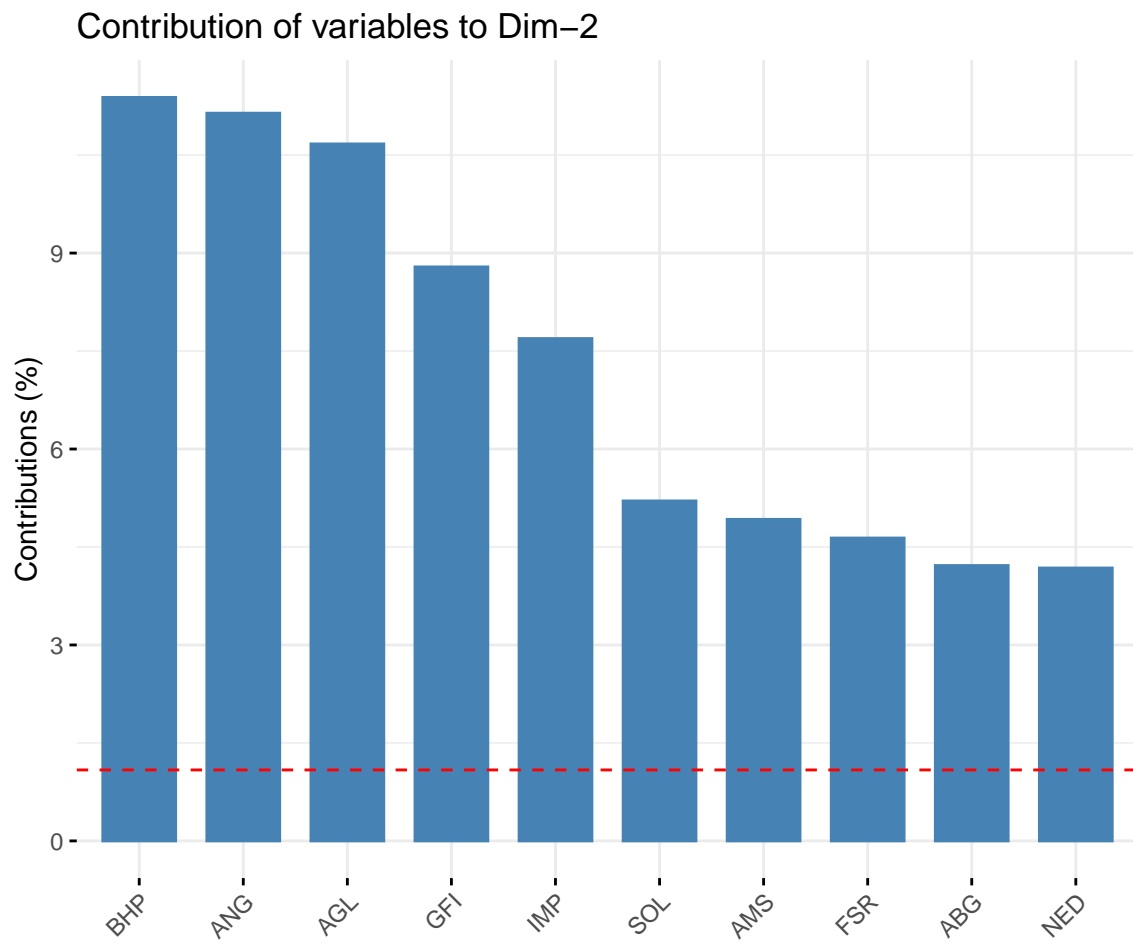
Contributions:

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

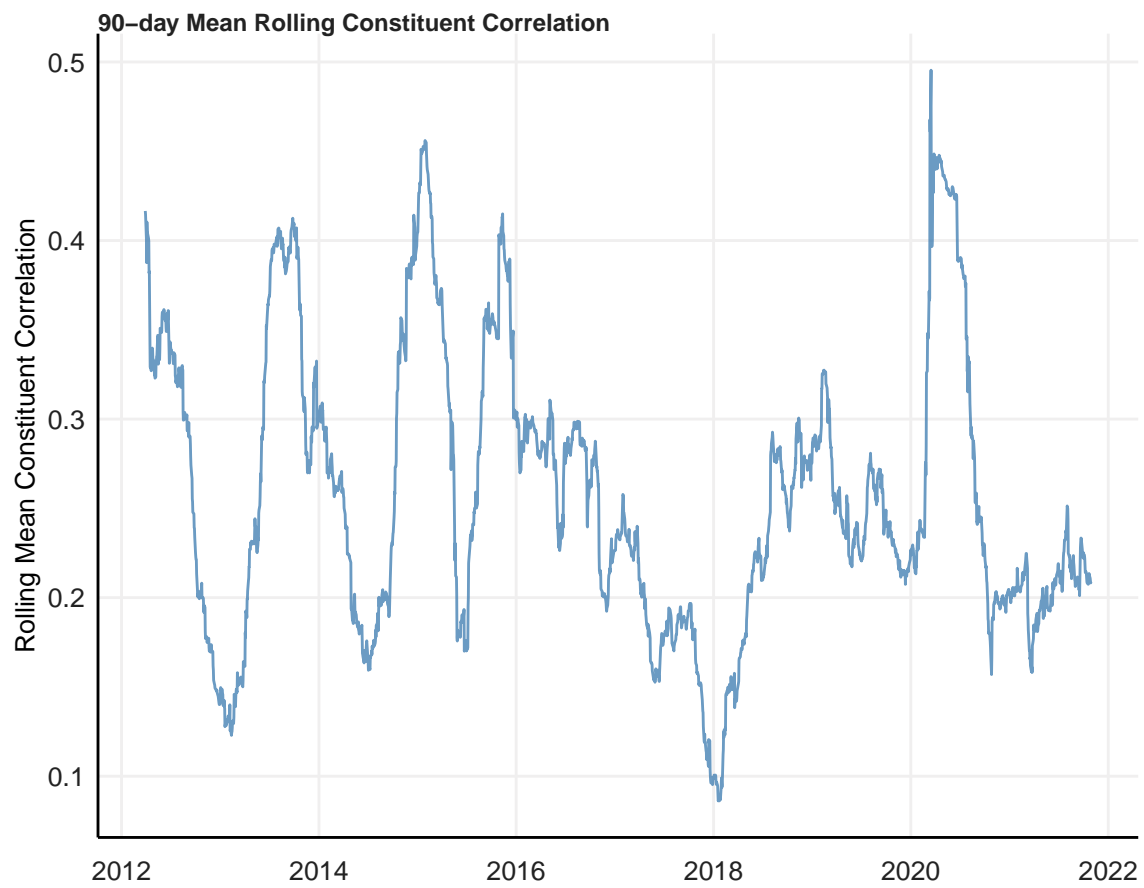








- Calculate Rolling Correlation # Calculate rolling constituent correlation



References

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Appendix

Appendix A

Some appendix information here

Appendix B