Generalized Autoregressive Score Models in R: The GAS Package

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Summary

GAS implements the Generalized Autoregressive Score (GAS) framework in R (R Core Team, 2016). The GAS package provides functions to simulate univariate and multivariate GAS processes, estimate the GAS parameters and to make time series forecasts. Full description of the algorithm and numerous applications are available in Ardia et al. (2016a) and Ardia et al. (2016b). The latest version of the package is available at `https://github.com/LeopoldoCatania/GAS`.

References

David Ardia, Kris Boudt, and Leopoldo Catania. Generalized autoregressive score models in R: The GAS package, 2016a. URL `https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2825380`.

David Ardia, Kris Boudt, and Leopoldo Catania. Value-at-Risk prediction in R with the GAS package, 2016b. URL `https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2871444`.

R Core Team. *R: A Language and Environment for Statistical Computing.* R Foundation for Statistical Computing, Vienna, Austria, 2016. URL `http://www.R-project.org/`.