

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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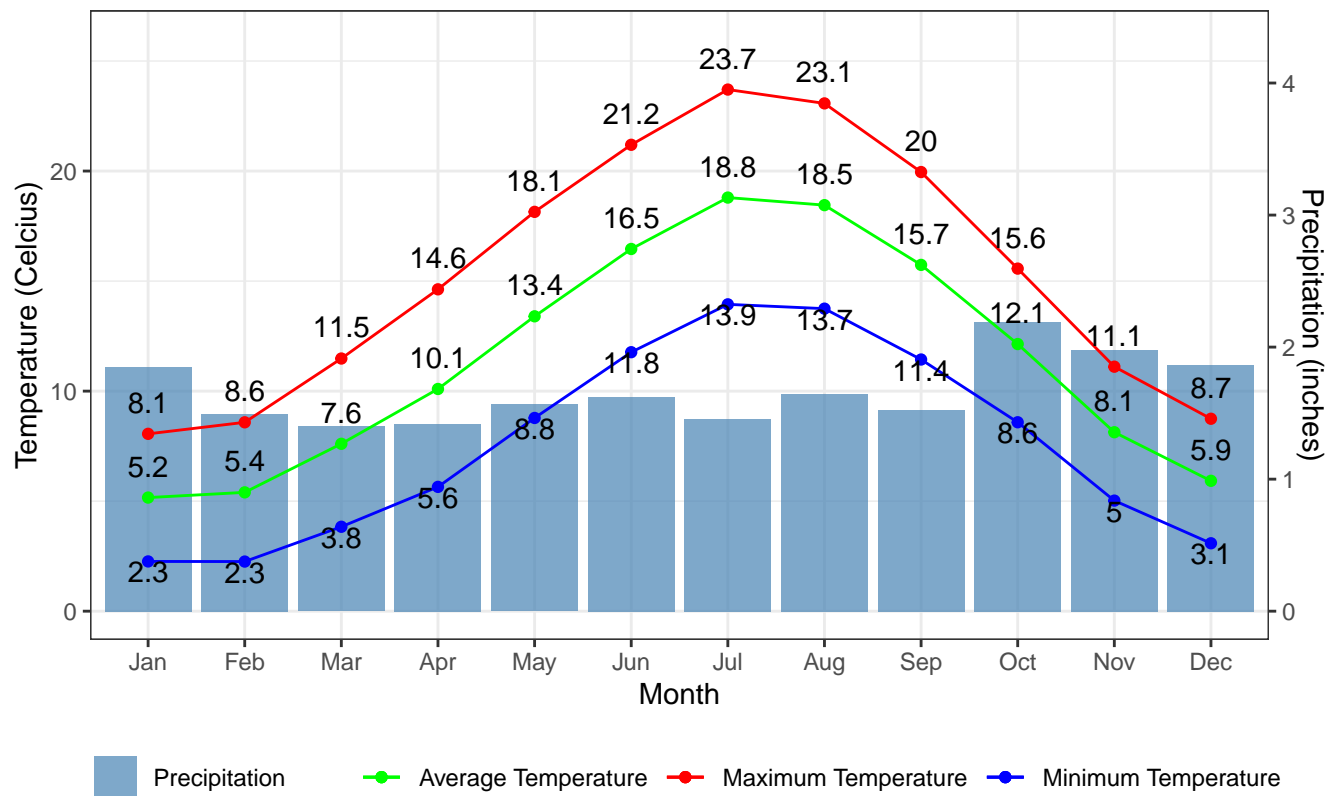
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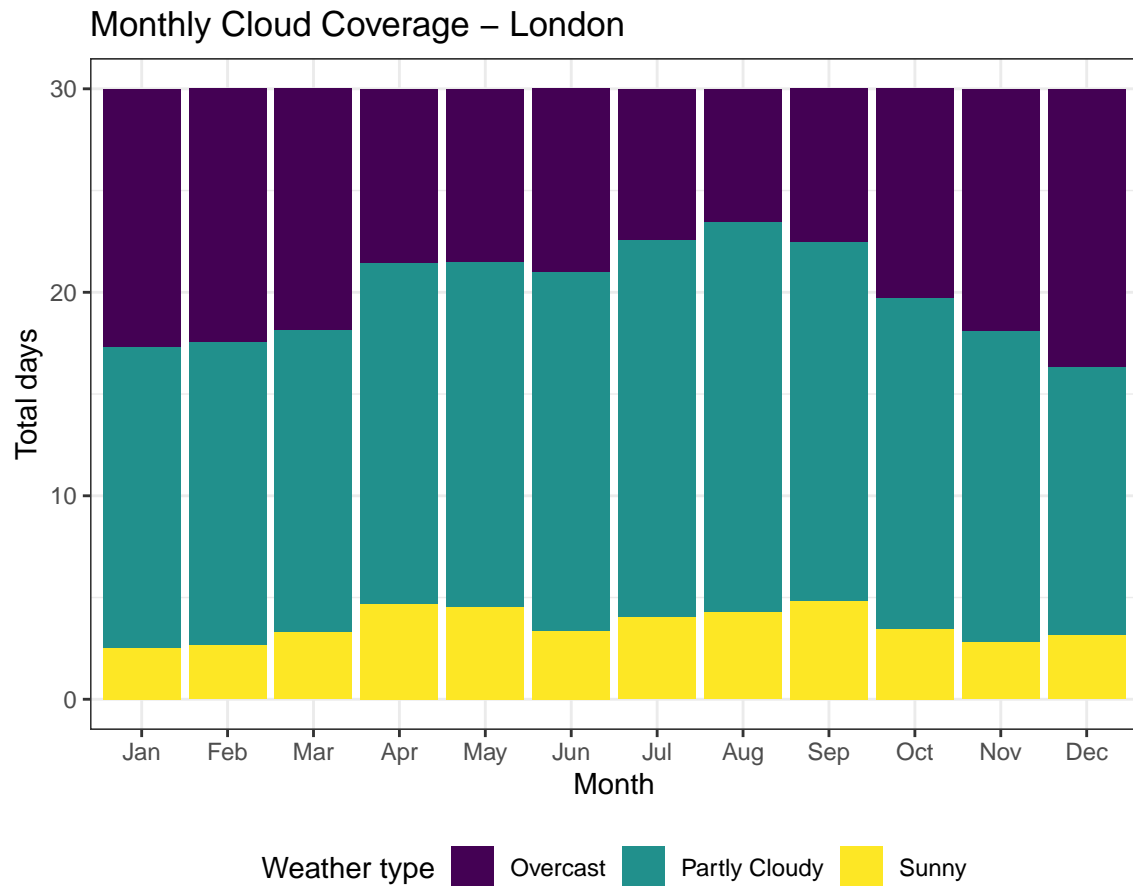
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Temperature & Precipitation in London

Daily averages by Month



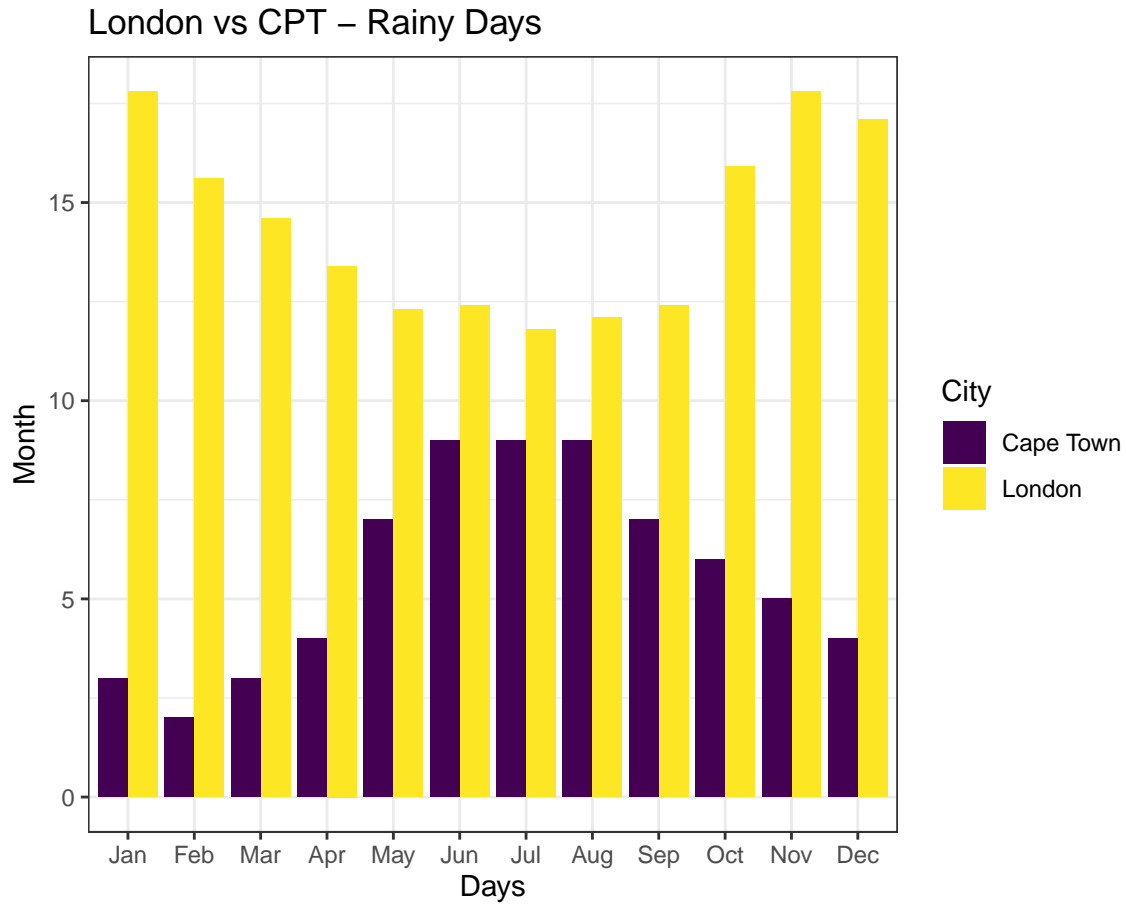
Source: UK National Weather Service



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Table 0.1: London vs Cape Town rain days

	Month	Rainy Days (UK)	Rainy Days (CPT)
1	Jan	17.80	3.00
2	Feb	15.60	2.00
3	Mar	14.60	3.00
4	Apr	13.40	4.00
5	May	12.30	7.00
6	Jun	12.40	9.00
7	Jul	11.80	9.00
8	Aug	12.10	9.00
9	Sep	12.40	7.00
10	Oct	15.90	6.00
11	Nov	17.80	5.00
12	Dec	17.10	4.00



ources: UK National Weather Service & Southern Africa Tourism Services Association