

Helping You Write Academic Papers in R using Texevier

Jane Doe^a, John Smith^{a,b}, John Doe^{a,b}

^a*Some Institution, Cape Town, South Africa*

^b*Some other Institution, Cape Town, South Africa*

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

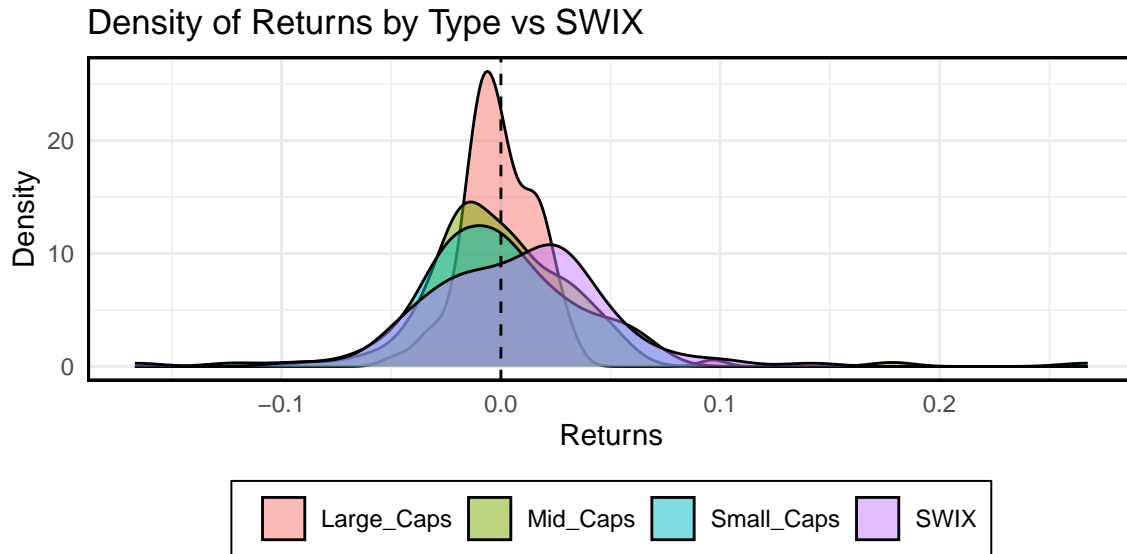


Figure 0.1: Caption Here

Corresponding author: Jane Doe

Email addresses: nfkatzke@gmail.com (Jane Doe), John@gmail.com (John Smith), Joe@gmail.com (John Doe)

Contributions:

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

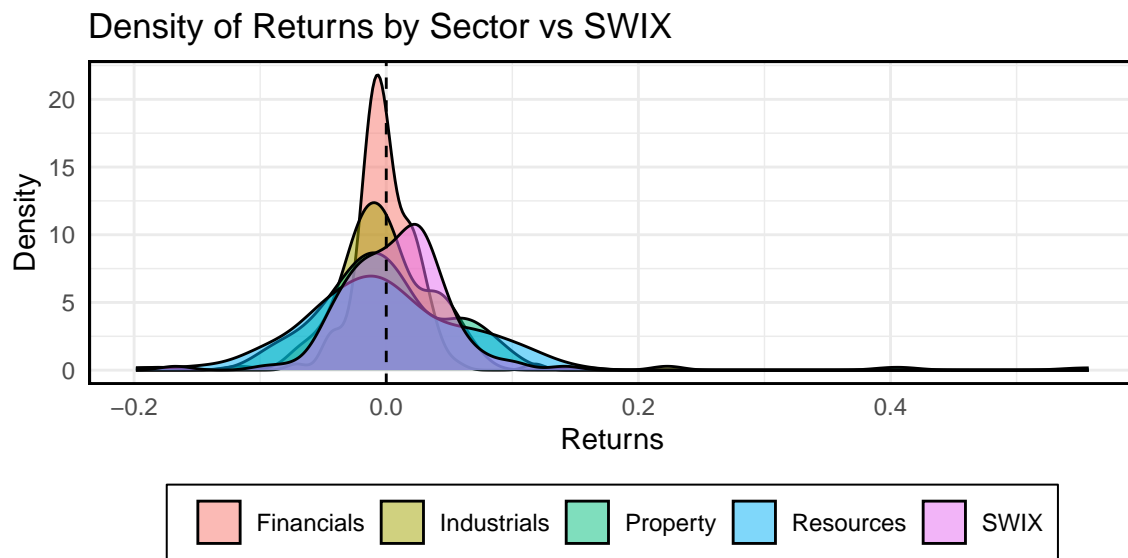


Figure 0.2: Caption Here

```
## # A tibble: 403 x 2
##   date      Return
##   <date>      <dbl>
## 1 1990-02-28 -0.00137
## 2 1990-03-31  0.0382
## 3 1990-04-30  0.00320
## 4 1990-05-31  0.0000928
## 5 1990-06-30 -0.00254
## 6 1990-07-31 -0.0245
## 7 1990-08-31 -0.00753
## 8 1990-09-30 -0.00175
## 9 1990-10-31 -0.00994
## 10 1990-11-30 -0.00965
## # i 393 more rows
```

Sector	SD	Full_SD	Period	Ratio
Resources	0.5302147	0.5296544	High_Vol	1.0010579
Property	0.4512482	0.4622541	High_Vol	0.9761907
Industrials	0.2255545	0.3155004	High_Vol	0.7149103
Financials	0.1193421	0.1789156	High_Vol	0.6670301