

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

stocks	mv	minvol	maxdecor	sharpe	date	Look_Back_Period
ADXY Index	0.01	0.4000000	0.4000000	0.0769231	2002-03-29	36
BCOMTR Index	0.01	0.0246831	0.0246831	0.0769231	2002-03-29	36
DXY Index	0.01	0.2294918	0.2294918	0.0769231	2002-03-29	36
LEATTREU Index	0.01	0.0100000	0.0100000	0.0769231	2002-03-29	36
LGAGTRUH Index	0.01	0.1447553	0.1447553	0.0769231	2002-03-29	36
LGCPTRUH Index	0.01	0.0100000	0.0100000	0.0769231	2002-03-29	36
LP05TREH Index	0.01	0.0100000	0.0100000	0.0769231	2002-03-29	36
LUACTRUU Index	0.01	0.0100000	0.0100000	0.0769231	2002-03-29	36
LUAGTRUU Index	0.01	0.1210699	0.1210699	0.0769231	2002-03-29	36
MSCI_ACWI	0.40	0.0100000	0.0100000	0.0769231	2002-03-29	36

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Contributions:

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