Vol

Garch, Arch, Egarch, GJR-GARCH

GARCH & ARCH asumsi shock volatilitas simetric

1. GJR GARCH, masukin unsur untuk akomodir turun yang drastic GARCH + (ɕ<0, ɕ\*ϴ)
2. EGARCH, GARCH + (ɕ<0, exp(ɕ\*ϴ))

Rolling window forecast

1. Expanding window forecast
2. Fixed window forecast

Expanding Window Forecast

Pros: Nangkep seasonality

Cons: Overfit

Fixed Window Forecast

Pros: Bisa nangkep behavior terbaru

Cons: Bias