VOLATILITY FORECASTING MODELS toDo

IMPERIAL

Background: Discrete Time Series Modelling
Content

Comparing best in class models toDo

Presenter: Mayuran Visakan
Supervisor: Adam Sykulski

Background: **Discrete Time Series Modelling**

Content

Model: **ARIMA-GARCH**

Content

Data Model: **Realised Variance** RV_t

Content

Model: **HAR-RV**

Content

Overview: **Data**

Content

Overview: **Evaluation**

Content

Background: **Continuous Time Series Modelling**

Content

Data Model: **todo**

Content

Model: **Heston**

Content

Model: **Volterra Bergomi**

Content

Background: **Rough Volatility**

Content

Data Model: **todo**

Content

Model: **Rough Quadratic Heston**

Content

Model: **Rough Volterra Bergomi**

Content