



Background: **Discrete Time Series Modelling** 

Content

Overview: **Question** 



This project is studying the efficacy of best-in-class volatility forecasting models from different paradigms of statistical finance. To do this.

Background: **Continuous Time Series Modelling** 

Content

Model: **ARIMA-GARCH** 

Content

Data Model: **Realised Variance**  v: **Data** 

Content

Model: **HAR-RV**  v: **Evaluation** 

Content