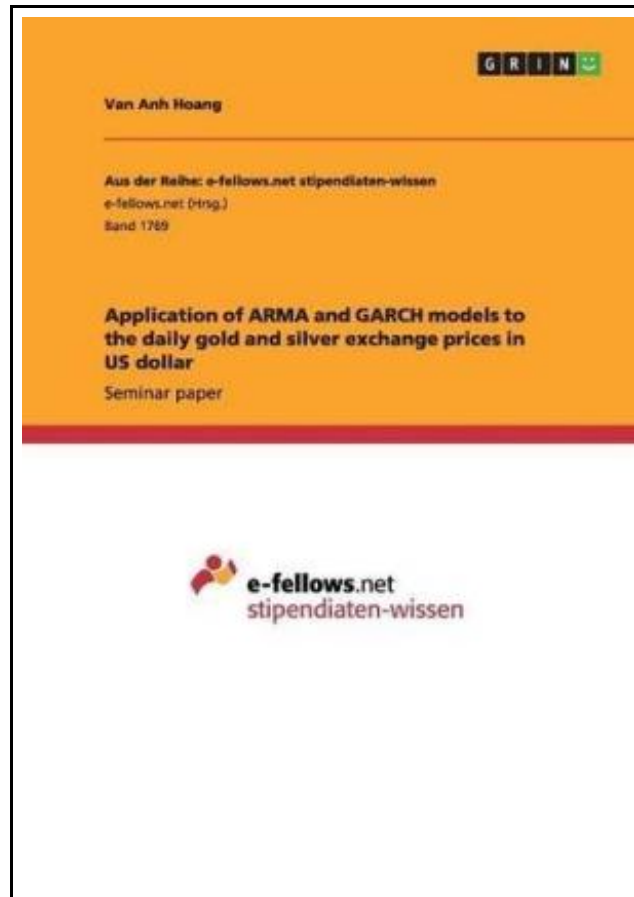


Application of ARMA and GARCH models to the daily gold and silver exchange prices in US dollar



Filesize: 8.62 MB

Reviews

These types of book is the greatest ebook readily available. I was able to comprehend every little thing using this published e pdf. I realized this pdf from my dad and i encouraged this publication to discover.


(Dr. Porter Mitchell)

APPLICATION OF ARMA AND GARCH MODELS TO THE DAILY GOLD AND SILVER EXCHANGE PRICES IN US DOLLAR



To download **Application of ARMA and GARCH models to the daily gold and silver exchange prices in US dollar** eBook, remember to follow the web link below and download the file or gain access to other information which are have conjunction with APPLICATION OF ARMA AND GARCH MODELS TO THE DAILY GOLD AND SILVER EXCHANGE PRICES IN US DOLLAR ebook.

GRIN Verlag Mai 2016, 2016. Taschenbuch. Book Condition: Neu. 210x148x3 mm. This item is printed on demand - Print on Demand Neuware - Seminar paper from the year 2016 in the subject Business economics - Banking, Stock Exchanges, Insurance, Accounting, grade: 1,7, European University Viadrina Frankfurt (Oder) (Lehrstuhl Statistik), course: WS 2015/2016, language: English, abstract: This paper deals with the development of the gold and silver prices from January 2001 until January 2015 and introduces the ARMA-model from Box & Jenkins for (weakly) stationary stochastic processes and the GARCH-model from Bollerslev to model heteroscedastic time series. The results, which were obtained with the help of the statistics package R, are presented in section 5 and 6 respectively. Besides, a forecast of the prices for both assets is made in section 7, the limitations of the research are presented in section 8 and section 9 concludes with a summary of the findings. It is widely known in the financial world that both equities, silver and gold have a long history of serving as a hedge against inflation, political risk and currency exchange risk, which provide economic and physical safety for the investors during times of political and economic crises as well as equity market crashes. This phenomenon could be observed in the 2008 financial crisis, where other mineral prices fell, but only the gold price increased by 6%. Moreover, researchers also show that gold and dollar seem to be negatively related, as in times, when the dollar was weak the price for gold increases. Hence, gold was found to be uncorrelated with other types of assets, which leads to advantages for an investor in an era of globalization. As gold and silver assets seem to play an important role for investors, it is of great necessity to monitor its prices and...

 [Read Application of ARMA and GARCH models to the daily gold and silver exchange prices in US dollar Online](#)

 [Download PDF Application of ARMA and GARCH models to the daily gold and silver exchange prices in US dollar](#)

 [Download ePub Application of ARMA and GARCH models to the daily gold and silver exchange prices in US dollar](#)

Other Books



[PDF] Bully, the Bullied, and the Not-So Innocent Bystander: From Preschool to High School and Beyond: Breaking the Cycle of Violence and Creating More Deeply Caring Communities

Follow the hyperlink beneath to get "Bully, the Bullied, and the Not-So Innocent Bystander: From Preschool to High School and Beyond: Breaking the Cycle of Violence and Creating More Deeply Caring Communities" file.

[Read Document »](#)



[PDF] Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the Use of Mothers and Teachers

Follow the hyperlink beneath to get "Kindergarten Culture in the Family and Kindergarten; A Complete Sketch of Froebel s System of Early Education, Adapted to American Institutions. for the Use of Mothers and Teachers" file.

[Read Document »](#)



[PDF] Preventing Childhood Eating Problems : A Practical, Positive Approach to Raising Kids Free of Food and Weight Conflicts

Follow the hyperlink beneath to get "Preventing Childhood Eating Problems : A Practical, Positive Approach to Raising Kids Free of Food and Weight Conflicts" file.

[Read Document »](#)



[PDF] Becoming Barenaked: Leaving a Six Figure Career, Selling All of Our Crap, Pulling the Kids Out of School, and Buying an RV We Hit the Road in Search Our Own American Dream. Redefining What It Meant to Be a Family in America.

Follow the hyperlink beneath to get "Becoming Barenaked: Leaving a Six Figure Career, Selling All of Our Crap, Pulling the Kids Out of School, and Buying an RV We Hit the Road in Search Our Own American Dream. Redefining What It Meant to Be a Family in America." file.

[Read Document »](#)



[PDF] Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer

Follow the hyperlink beneath to get "Children s Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer" file.

[Read Document »](#)



[PDF] The Darts of Cupid: And Other Stories

Follow the hyperlink beneath to get "The Darts of Cupid: And Other Stories" file.

[Read Document »](#)

**[PDF] No Friends?: How to Make Friends Fast and Keep Them**

Click the web link under to get "No Friends?: How to Make Friends Fast and Keep Them" PDF document.

[Save ePub »](#)

**[PDF] Genuine the book spiritual growth of children picture books: let the children learn to say no the A Bofu (AboffM)(Chinese Edition)**

Click the web link under to get "Genuine the book spiritual growth of children picture books: let the children learn to say no the A Bofu (AboffM)(Chinese Edition)" PDF document.

[Save ePub »](#)

**[PDF] Summer Fit Preschool to Kindergarten Math, Reading, Writing, Language Arts Fitness, Nutrition and Values**

Click the web link under to get "Summer Fit Preschool to Kindergarten Math, Reading, Writing, Language Arts Fitness, Nutrition and Values" PDF document.

[Save ePub »](#)

**[PDF] The Well-Trained Mind: A Guide to Classical Education at Home (Hardback)**

Click the web link under to get "The Well-Trained Mind: A Guide to Classical Education at Home (Hardback)" PDF document.

[Save ePub »](#)

**[PDF] Being Nice to Others: A Book about Rudeness**

Click the web link under to get "Being Nice to Others: A Book about Rudeness" PDF document.

[Save ePub »](#)

**[PDF] Book Finds: How to Find, Buy, and Sell Used and Rare Books (Revised)**

Click the web link under to get "Book Finds: How to Find, Buy, and Sell Used and Rare Books (Revised)" PDF document.

[Save ePub »](#)