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Multivariate Financial Volatility Modelling

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1. Continuous-Time Finance
2. Univariate SV
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VII. Realised Volatility

1. Univariate Concept
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Reading List

ARCH basics
Kirchgässner G., J. Wolters (2006 / 2007): Einführung in die moderne Zeitreihenanalyse. München: Vahlen. / Introduction to Modern Time Series Analysis. Berlin: Springer. (Chapter 7)
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Overview of multivariate GARCH
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Lütkepohl, H. (2005): New Introduction to Multiple Time Series Analysis. Berlin: Springer. (Chapter 16)

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SV basics
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Ghysels, E., A.C. Harvey, E. Renault (1996): Stochastic volatility. In: G.S. Maddala, Rao, C.R. (eds.): Statistical Models in Finance (Handbook of Statistics), 119-191, Amsterdam: North-Holland.

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Harvey, A.C., E. Ruiz, N. Shephard (1994): Multivariate stochastic variance models. Review of Economic Studies 61, 247-264.

Realised Volatility
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