



Forecasting Volatility in the Financial Markets, Third Edition (Quantitative Finance)

Stephen Satchell, John Knight

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This new edition of Forecasting Volatility in the Financial Markets assumes that the reader has a firm grounding in the key principles and methods of understanding volatility measurement and builds on that knowledge to detail cutting-edge modelling and forecasting techniques. It provides a survey of ways to measure risk and define the different models of volatility and return. Editors John Knight and Stephen Satchell have brought together an impressive array of contributors who present research from their area of specialization related to volatility forecasting. Readers with an understanding of volatility measures and risk management strategies will benefit from this collection of up-to-date chapters on the latest techniques in forecasting volatility.

Chapters new to this third edition:

- * What good is a volatility model? Engle and Patton
 - * Applications for portfolio variety Dan diBartolomeo
 - * A comparison of the properties of realized variance for the FTSE 100 and FTSE 250 equity indices Rob Cornish
 - * Volatility modeling and forecasting in finance Xiao and Aydemir
 - * An investigation of the relative performance of GARCH models versus simple rules in forecasting volatility Thomas A. Silvey
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- * Leading thinkers present newest research on volatility forecasting
 - * International authors cover a broad array of subjects related to volatility forecasting
 - * Assumes basic knowledge of volatility, financial mathematics, and modelling

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