



Risk Estimation on High Frequency Financial Data: Empirical Analysis of the DAX 30 (BestMasters)

Florian Jacob

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By studying the ability of the Normal Tempered Stable (NTS) model to fit the statistical features of intraday data at a 5 min sampling frequency, Florian Jacobs extends the research on high frequency data as well as the appliance of tempered stable models. He examines the DAX30 returns using ARMA-GARCH NTS, ARMA-GARCH MNTS (Multivariate Normal Tempered Stable) and ARMA-FIGARCH (Fractionally Integrated GARCH) NTS. The models will be benchmarked through their goodness of fit and their VaR and AVaR, as well as in an historical Backtesting.

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