
R KULPERGER, University of Western Ontario

Multivariate GARCH

Multivariate GARCH models are an interesting time series model in finance. We discuss issues about the estimation, consistency and asymptotic normality of the estimators. These models also have many parameters, so some form of parameter reduction is needed. LASSO is a method that is useful for parameter reduction in linear regression. While this work is preliminary we are studying the use of LASSO type ideas in time series and multivariate GARCH.