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Book Condition: New. 2008. **Financial Risk Management with Bayesian Estimation of GARCH** Financial Risk Management with Bayesian Estimation of Garch Models by Format Paperback 220 pages Dimensions 156 x 232 x 18mm 299.37g Publication date Publisher Springer-Verlag Berlin and Heidelberg GmbH & Co. . For his excellent monograph, David Ardia won the Chorafas prize 2008 at **Financial Risk Management with Bayesian Estimation of GARCH** Financial Risk Management with Bayesian Estimation of GARCH Models: Theory and and Mathematical Systems) by David Ardia (2008-05-23) Paperback 1656 Paperback Publisher: Springer 2008 edition (2008-05-23) (1656) ASIN: **Lecture Notes in Economics and Mathematical Systems: Financial** David Ardia. FORECASTING Estimates of GARCH models can be biased by structural breaks in the volatility dynamics. Several papers (e.g., Marcucci 2005, Ardia 2008, Bauwens et al. 2010) . Ardia, D., 2008. 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