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**By Philip Hans Franses**

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(1996), Forecasting stock market volatility using (non-linear) Garch models. J. Forecast., 15: Journal of Empirical Finance, Philip Hans Franses,

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time series models will often make use of the empirical investigations can indicate the advantage of using predictions derived from non-linear models,

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### **Estimation of multivariate non-linear time series**

Estimation procedure based on optimal estimating function is derived. Applications to the case of missing observations and time-varying parameters are also give

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