



Modelling and forecasting crude oil volatility

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Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Performances of GARCH-type Models | Crude oil is one of important forces driving the global economy. Fluctuations in oil prices have significant effects on economic rise and welfare throughout the world. As the effects of oil volatility broaden from firms' level to governments, both policymakers and investors are interested in modelling and predicting crude oil prices. Since there is a lack of research on modelling (especially asymmetric modelling) and forecasting crude oil volatility, the goal of this paper is to contribute this scarce energy literature. The current work evaluates the performances of various GARCH-type models with application in three crude oil benchmarks. The analysis should be essential for financial decisions and portfolio risk management, especially with regard to the valuation issues of oil-related products and energy derivative instruments. | Format: Paperback | Language/Sprache: english | 80 pp.

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