



Análisis comparativo de las metodologías de estimación semiparamétricas y vía cópulas del Valor en Riesgo (VaR) en el mercado accionario colombiano [

2019

text (article)

Analítica

Abstract This research article illustrates different types of statistical methodologies with the objective of making an adequate estimate for value at risk (VaR), implementing the use of semi-parametric methods and a flexible class of copulas named VineCopulas. It was found that it is possible to explain volatility and dynamic market movements in estimation techniques by including the management of complex patterns of non-linear dependence in the modeling of financial assets. The flexibility of the models presented with the use of copulas and semi-parametric methodologies, such as quasi-maximum likelihood estimate (QMLE) and extreme value theory (EVT), allowed the adequate estimation of VaR in the Colombian equity market

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Editorial: 2019

Tipo Audiovisual: Mercado accionario EVT QMLE Semiparamétrico Valor en Riesgo Vine Cópulas C02 C06 C11 C14 G32 Equity Market EVT QMLE Semi-parametric Value at Risk VineCopulas C02 C06 C11 C14 G32

Documento fuente: Revista Mexicana de Economía y Finanzas (REMEF): nueva época, ISSN 1665-5346, Vol. 14, Nº. 2, 2019, pags. 279-307

Nota general: application/pdf

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Lengua: Spanish

Enlace a fuente de información: Revista Mexicana de Economía y Finanzas (REMEF): nueva época, ISSN 1665-5346, Vol. 14, Nº. 2, 2019, pags. 279-307

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