



ARCH/GARCH Models in Applied Financial Econometrics

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Abstract ARCH and GARCH models have become standard tools in applied financial econometrics. This paper reviews the basic theory and empirical applications of these models, with a focus on the recent literature on the estimation and testing of these models. The paper also discusses some of the challenges and future research in this area.

Keywords ARCH, GARCH, volatility, time series, econometrics

ARCH and GARCH models have become standard tools in applied financial econometrics. This paper reviews the basic theory and empirical applications of these models, with a focus on the recent literature on the estimation and testing of these models. The paper also discusses some of the challenges and future research in this area.

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