Financial Econometrics Using Stata

is an essential reference for graduate students, researchers, and practitioners who use Stata to perform intermediate or advanced methods. After discussing the characteristics of financial time series, the authors provide introductions to ARMA models, univariate GARCH models, multivariate GARCH models, and applications of these models to financial time series. The last two chapters cover risk management and contagion measures. After a rigorous but intuitive overview, the authors illustrate each method by interpreting easily replicable Stata examples.

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Contents

List of figures ix
Preface xiii
Notation and typography xv
1 Introduction to financial time series 1
  1.1 The object of interest 1
  1.2 Approaching the dataset 2
  1.3 Normality 3
  1.4 Stationarity 14
    1.4.1 Stationarity tests 17
  1.5 Autocorrelation 22
    1.5.1 ACF 22
    1.5.2 PACF 25
  1.6 Heteroskedasticity 26
  1.7 Linear time series 30
  1.8 Model selection 31
  1.A How to import data 33
2 ARMA models 37
  2.1 Autoregressive (AR) processes 37
    2.1.1 AR(1) 37
    2.1.2 AR(p) 46
  2.2 Moving-average (MA) processes 47
    2.2.1 MA(1) 47
    2.2.2 MA(q) 53
    2.2.3 Invertibility 54
Contents

2.3 Autoregressive moving-average (ARMA) processes . . . . . . . . . . 54
  2.3.1 ARMA(1,1) . . . . . . . . . . . . . . . . . . . . . . . . . . . 54
  2.3.2 ARMA(p,q) . . . . . . . . . . . . . . . . . . . . . . . . . . . 58
  2.3.3 ARIMA . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 58
  2.3.4 ARMAX . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 58

2.4 Application of ARMA models . . . . . . . . . . . . . . . . . . . . . . 58
  2.4.1 Model estimation . . . . . . . . . . . . . . . . . . . . . . . . 61
  2.4.2 Postestimation . . . . . . . . . . . . . . . . . . . . . . . . . 70
  2.4.3 Adding a dummy variable . . . . . . . . . . . . . . . . . . . 75
  2.4.4 Forecasting . . . . . . . . . . . . . . . . . . . . . . . . . . . 78

3 Modeling volatilities, ARCH models, and GARCH models 81
  3.1 Introduction . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 81
  3.2 ARCH models . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 82
    3.2.1 General options . . . . . . . . . . . . . . . . . . . . . . . . 85
    ARCH . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 85
    Distribution . . . . . . . . . . . . . . . . . . . . . . . . . 86
    3.2.2 Additional options . . . . . . . . . . . . . . . . . . . . . . 91
    ARIMA . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 91
    The het() option . . . . . . . . . . . . . . . . . . . . . . . 92
    The maximize_options options . . . . . . . . . . . . . . . . . . . 94
    3.2.3 Postestimation . . . . . . . . . . . . . . . . . . . . . . . . 95
  3.3 ARCH(p) . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 99
  3.4 GARCH models . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 101
    3.4.1 GARCH(p,q) . . . . . . . . . . . . . . . . . . . . . . . . . 101
    3.4.2 GARCH in mean . . . . . . . . . . . . . . . . . . . . . . . 110
    3.4.3 Forecasting . . . . . . . . . . . . . . . . . . . . . . . . . . . 111
  3.5 Asymmetric GARCH models . . . . . . . . . . . . . . . . . . . . . . . 114
    3.5.1 SAARCH . . . . . . . . . . . . . . . . . . . . . . . . . . . 116
    3.5.2 TGARCH . . . . . . . . . . . . . . . . . . . . . . . . . . . 116
    3.5.3 GJR–GARCH . . . . . . . . . . . . . . . . . . . . . . . . . 117
## Contents

5.4 VaR ........................................ 190
  5.4.1 VaR estimation ......................... 191
  5.4.2 Parametric approach .................... 191
  5.4.3 Historical simulation ................... 206
  5.4.4 Monte Carlo simulation ................. 210
  5.4.5 Expected shortfall ...................... 216

5.5 Backtesting procedures .................... 217
  5.5.1 Unilevel VaR tests ..................... 218
    The unconditional coverage test ............. 218
    The independence test ..................... 221
    The conditional coverage test .............. 222
    The duration tests ....................... 224

6 Contagion analysis .......................... 227
  6.1 Introduction ................................ 227
  6.2 Contagion measurement ................... 229
    6.2.1 Cross-market correlation coefficients .......... 229
      Empirical exercise ....................... 231
    6.2.2 ARCH and GARCH models .................. 236
      Empirical exercise ....................... 238
      Markov switching ......................... 243
    6.2.3 Higher moments contagion ................ 251
      Empirical exercise ....................... 252

Glossary of acronyms .......................... 259

References ..................................... 261

Author index ................................... 267

Subject index .................................. 269