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MODELLING THE EXCHANGE RATE VOLATILITY OF KAZAKH TENGE

LAP Lambert Academic Publishing Apr 2018, 2018. Taschenbuch. Condition: Neu. Neuware - This book examines the volatility of Kazakh Tenge against five main trading currencies, namely: the US dollar, Euro, Russian Rouble, Ukrainian Hryvnia and Chinese Yuan. 4552 daily exchange rates data, from National Bank of Kazakhstan were used in the analysis. The ARCH family, conditional variance models were chosen as a method for modelling volatility. Six main representative models of this family, namely are: ARCH and GARCH models (for...

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- Authored by Alisher Tleubayev
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