

Package ‘RM2006’

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Type Package

Title RiskMetrics 2006 Methodology

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Description Estimation of the conditional covariance matrix using the RiskMetrics 2006 methodology of Zumbach (2007) <doi:10.2139/ssrn.1420185>.

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Description

Estimation of the conditional covariance matrix using the RiskMetrics 2006 methodology of Zumbach (2007) <doi:10.2139/ssrn.1420185>.

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References

Zumbach, G. (2007) The Riskmetrics 2006 methodology. Available at SSRN: <https://ssrn.com/abstract=1420185> or <http://dx.doi.org/10.2139/ssrn.1420185>

 RM2006

RiskMetrics 2006 Methodology

Description

Estimation of the conditional covariance matrix using the RiskMetrics 2006 methodology of Zumbach (2007).

Usage

```
RM2006(data, tau0, tau1, kmax, rho)
```

Arguments

data	Matrix containing a TxK time series returns.
tau0	optional input parameter. Default 1560
tau1	optional input parameter. Default 4
kmax	optional input parameter. Default 14
rho	optional input parameter. Default 1.4142

Details

More details can be found in Zumbach (2007) and in the MFE Toolbox of Kevin Sheppard (function `riskmetrics2006`).

Value

The function returns an array containing for each t ($t = 1, \dots, T+1$) a $K \times K$ matrix with the conditional covariance matrix estimates.

Author(s)

Carlos Trucios

References

Zumbach, G. (2007) The Riskmetrics 2006 Methodology. Available at SSRN: <https://ssrn.com/abstract=1420185> or <http://dx.doi.org/10.2139/ssrn.1420185>

Examples

```
Data=matrix(rnorm(1000),nrow = 100, ncol = 10)
RM2006(Data)
```

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