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 See Also Sharma And Vipul [21]. The Main Objective Of This Paper Is To Model Stock Returns Volatility For The Kenya's Nairobi Securities Exchange (NSE), By Applying Different Univariate Spe- Cifications Of GARCH Typ Jun 2th, 2024.
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 T() } For The Skewed Student's T-distribution Is Given By: L Töfy Tg; p^{1/4}T Ln p₁ 2 Ln 2 1=2lnđ đ 2pP p_{ln} 2 pđ1= P đsP 1=2 XT T^{1/4}1 Ln 2 T pđ1p P Ln 1p đsz T p_mP₂ 2 2l T Where Is The Asymmetry Parameter, The Degree Of Freedom Of The Distribution And I T ^{1/4} 1, If Z T M S 1ifz T5 M S (, M ^{1/4} đpđ p₁=2P ... Apr 3th, 2024
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