Title

Flexible Multivariate GARCH Modeling With an Application to International Stock Markets

Authors

Ledoit, Olivier
Santa-Clara, Pedro
Wolf, Michael

Publication Date

1999-02-27

This paper now goes under the name: “Flexible Multivariate GARCH Modeling With an Application to International Stock Markets”, and is now coauthored with Pedro Santa-Clara and Michael Wolf. It has been published in the *Review of Economics and Statistics*, Volume 85, Issue 3, August 2003, pages 735-747.