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STATIONARITY & HETEROSCEDASTICITY MODELS FOR ANALYZING STOCK MARKETS VOLATILITY

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ABSTRACT

Volatility in stock markets is a routine phenomenon. It has been an interesting and challenging area as well for the Stock Market investors since long. A lot of researches were carried out in the past taking help of various mathematical models but still it is an ongoing process. This study was undertaken to look into the various mathematical models applied to analysis the volatility in stock markets. Various equations, tests for stationarity, statistical tools and GARCH family models for heteroscedasticity were undertaken in the study.

KEYWORDS: *Stock Markets, Volatility, Stationarity, Heteroscedasticity, GARCH Models*

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