## Time-Varying Parameter Models for Discrete Valued Time Series

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tinbergen institute

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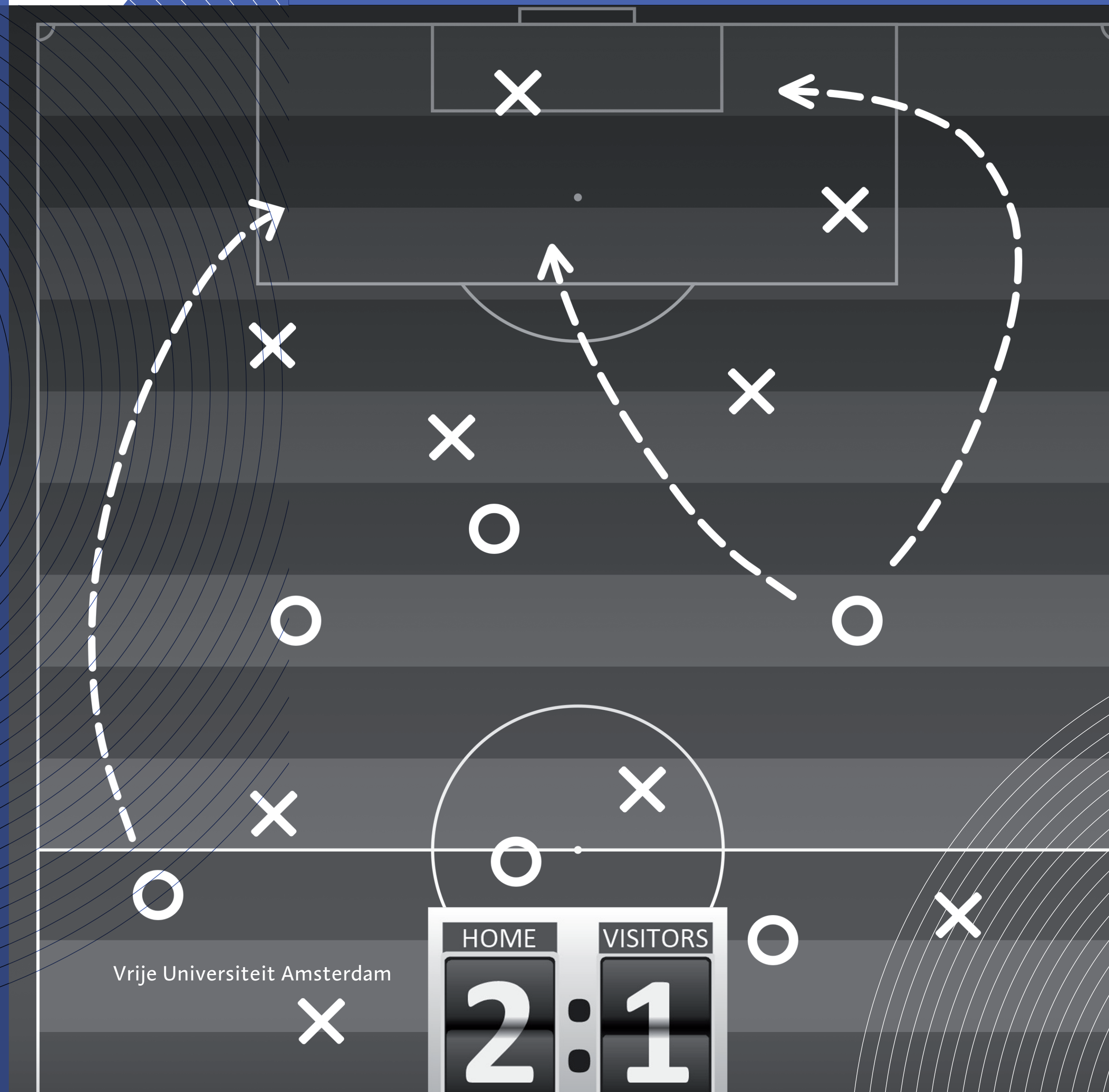


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This dissertation studies time varying parameter models for discrete valued time series. The models under consideration are the class of state space models and the generalized autoregressive score models. It presents models that can efficiently analyse long univariate time series and large (possibly) unbalanced panels of time series.
A variety of applications are presented to show the performance of the newly developed models. The number of goals that are scored and conceded by football teams in the English Premier League and the German Bundesliga are analysed. Another prominent example in this dissertation is the extraction of volatility from discrete stock price changes and the intraday dependence structures between the series.

Rutger Lit holds a Bachelor's degree and Master's degree in Econometrics and Operations Research from the Vrije Universiteit Amsterdam.
In April 2013, Rutger started working as a PhD candidate at the Finance department at the Vrije Universiteit Amsterdam. On February 9, 2016, Rutger defends his dissertation.

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