

VU Research Portal

Developments in Measuring and Modeling Financial Volatility

Janus, P.

2012

document version

Publisher's PDF, also known as Version of record

[Link to publication in VU Research Portal](#)

citation for published version (APA)

Janus, P. (2012). *Developments in Measuring and Modeling Financial Volatility*. Thela Thesis/TI.

General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal ?

Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

E-mail address:

vuresearchportal.ub@vu.nl

Developments in Measuring and Modeling Financial Volatility

ISBN 978 90 361 0274 2

Cover design: Crasborn Graphic Designers bno, Valkenburg a.d. Geul

This book is no. **523** of the Tinbergen Institute Research Series, established through cooperation between Thela Thesis and the Tinbergen Institute. A list of books which already appeared in the series can be found in the back.

VRIJE UNIVERSITEIT

Developments in Measuring and Modeling Financial Volatility

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad Doctor aan
de Vrije Universiteit Amsterdam,
op gezag van de rector magnificus
prof.dr. L.M.Bouter,
in het openbaar te verdedigen
ten overstaan van de promotiecommissie
van de faculteit der Economische Wetenschappen en Bedrijfskunde
op donderdag 16 februari 2012 om 11.45 uur
in de aula van de universiteit,
De Boelelaan 1105

door

Paweł Janus

geboren te Leszno, Polen

promotor: prof.dr. S.J. Koopman
copromotor: dr. C.S. Bos