CUR318 Financial Computation

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Matlab

CAPM ( )

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1 Matlab— 2008.

2 —— SAS 2008.

3 2011.

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2	Matlab	Matlab—	
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6	CAPM		
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1. Beta
2. A (Optional).

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1. ——— SAS 2008.
2. 2011.
3. , , ,
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4. , , , ,2003.3
5. Nelson-Siegel , , ,2006 2
6. Nelson——Siegel , ,
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2. Nelson-Siegel

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3.
(1) VaR
(2) (Spillover effect)
(3)GARCH

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HAR MIDAS GARCH VaR
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