

المصادر :

- 1- العقابي ، عباس لفته كنيهر ، وآخرون (2017) " قياس التطابير في السلسل الزمنية المالية (نماذج ARCH & GARCH) ، مجلة كلية الادارة والاقتصاد - جامعة كربلاء ، العدد التاسع،
- 2- سليمان زكرياء سليمان (2011)، " Modeling and Forecasting Stock market "، " Volatility: An Application of GARCH class Models Khartoum stock exchange " (2006-2010)
3. عبدالله ، سهيل نجم (2008)، " تحليل نماذج السلسل الزمنية اللاخطية من نوع ARCH & GARCH للرتب الدنيا باستخدام المحاكاة " أطروحة دكتوراه، قسم الاحصاء كلية الادارة والاقتصاد - جامعة بغداد.
- 4- شعراوي، سمير مصطفى (2005)، مقدمة في التحليل الحديث للسلسل الزمنية. مركز النشر العلمي، جامعة الملك عبد العزيز .
- 5- محمد جاسم محمد (2010)، استخدام نماذج GARCH للتنبؤ بمؤشر سوق الاوراق المالية السعودية ،كلية الادارة والاقتصاد – جامعة بغداد .
6. Abbas Vahedi (2012) . " The Predicting Stock Price using Artificial Neural Network ",Journal of Basic and Applied Scientific Research , Vol.2,Issue 3, pp.2325-2328.
7. Akaike , H. (1970). "Statistical Predictor identification " , Ann. Inst. Statist. Math. ,Vol.22, PP. 203-217.
8. Akaike , H. (1973). " Information theory as an extension of the maximum likelihood principle " , in B. N. Petrov , & F. Csaki , (Eds.) Second International Symposium on Information Theory , Pages (267-281) , Akademiai Kiado , Budapest.
9. Akaike, H. (1979). "A Bayesian extension of the minimum AIC procedure of autoregressive model fitting" , Biometrika, Vol. 66(2), pp. 237–242.
10. Beran J (1992a) . "A Goodness-of-fit test for time series with long range dependence". J. R Stat. Soc. B 54(3): pp.749–760.

11. Beran, J., (1992b). "Statistical methods for data with long-range dependence", Statistical Science, 7, pp.404–427
12. Beran, J. (1994) ." On a class of SMS – Estimators for Guassian Long – Memory Modles" , Biometrika, 59 , pp.817-858.
- 13.Beran, J. (1995)." Maximum likelihood estimation of the differencing parameter for invertible short and long memory autoregressive integrated moving average modle " ,Journal of the Royal Statistical Society B 57(4) , pp.659-672.
- 14.Berndt, E.K., Hall, B.H. , Hall, R.E. & Hausman, I.A.(1974)." Estimation and inference in nonlinear structural models" Annals of Econoimic and Social Measurement .vol.3 No.4,pp.653-666
- 15.Bollerslev, T. (1986). "Generalized Autoregressive Conditional Heteroskedasticity", Journal of Econometrics, Vol. 31, pp 307–327.
- 16.Box, G. E. P. & Jenkins, G. M. (1970). Time Series Analysis: Forecasting and Control. San Francisco: Holden-Day.
- 17.Box, G. E. P. & Jenkins, G. M. (1976). Time Series Analysis: Forecasting and Control ,sanfrancisco Helden-day.
- 18.Box, G. E. P., Jenkins, G. M., & Reinsel, G. C. (1994). Time Series Analysis: Forecasting and Control. 2nd edition, New York, Prentice-Hall.
- 19.Box, G. E. P.& Pierce, D. A. (1970). "Distribution of Residual Autocorrelations in Autoregressive-Integrated Moving Average Time Series Models". Journal of the American Statistical Association. 65 (332): pp.1509–1526.
- 20.Brockwell, P. J. and Davis, R. A. (1987).Time Series: Theory and Methods, Wiley, New York.
- 21.Brockwell, P.J. and Davis, R. A. (1991). "Time Series: Theory and Methods", Springer-Verlag: New York.
22. Burlaga , L.F. & Klein , L.W. (1986) . " Fractal Structure of the interplanetary magnetic field , Journal Geophys. Res. pp.91.371.

- 23.Cheung, Y. E. & Lai, K. S. (1993)., "A fractional cointegration analysis of purchasing power parity", Journal of Business and Economic Statistics 11, pp.103-122.
24. Crato, N. & De Lima, P. J. F..(2000)." On the power of underdifferncing tests and overdifferncing tests against nearly nonstationary alternatives.",communication in statistics simulation and computation , 26(4)
25. Dickey, D. and Fuller, W.(1981). 'The likelihood Ratio Statistics for Autoregressive Time Series With a unit Root", Econometrica ,N49: pp .1057-1072.
- 26.Engle, R.F. (1982). "Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation" Econometrica, Vol. 50, No.4, pp 987-1007.
- 27.Engle, R.F. (2001). "The Use of ARCH/GARCH Models in Applied Econometrics", Journal of Economic Perspectives, Vol. 15, No. 4, pp 157–168.
28. Feng, L. & Shi , Y. (2017). " A simulation study on the distributions of disturbances in the GARCH model ", Cogent Economics & Finance, 5: pp.1355503.
29. Geweke, J., Porter-Hudak, S., (1983). "The estimation and application of long memory time series models". Journal of Time Series Analysis 4 (4), pp.221–238
30. Gradshteyn, I.S. and I.M. Ryzhik (1965). Tables of Integrals, Series, and Products (Fourth Ed.). Academic Press, New York.
31. Granger, C.W.J. and Anderson A. (1978)." Invertibility of Time Series Models.",Stochastic Processes and their applications ,8,pp.87-92
32. Granger, C.W.J. and Joyeux , R. (1980). " An Introduction to Long Memory Time Series Models and Fractional Differencing", Journal of Time Series Analysis, Vol. I, PP. 15-29.
33. Granger, C.W.J. and P. Newbold, (1974). "Spurious Regressions in Econometrics", Journal of Econometrics ,pp 111-120. (6 North-Holland Publishing Company

- 34.Guagan , D.(2005). "Emperical Estimation of Tail dependence using Copulas .",Application to Asia Markets.,Quantitative Finance , 5(5),pp.489-501.
- 35.Hannan, E. J., and B. G. Quinn (1979). "The Determination of the order of an autoregression", Journal of the Royal Statistical Society, Series B, 41: pp.190–195.
- 36.Harvey , A.C.,(1993). " Long memory in stochastic volatility". Working paper . LES , London .
- 37.Higuchi , T. (1988)."Approach to an irregular Time Series on Basis of the Fractal Theory ". Physica, D,31(2), pp. 277-283, Holland .
- 38.Higuchi , T. (1990)." Relationship between the fractal dimension and the power law index for a time series : numerical investigation ", Physica, D,46(2) ,pp.254-264 , Holland .
- 39.Hosking, J. R. M., (1981). Fractional differencing. Biometrika ,68 (1), pp.165–176 .
- 40.Hosking, J .R.M. (1984). "Modeling Persistence in Hydrological Time Sereis using Fractional Differencing". Water Resources Research 20, pp.1898-1908.
- 41.Hsieh , K.C. & Peter Ritchken,(2005)."An Emperical Comparison of GARCH option pricing model.",Review of Derivatives Research ,",8(3), pp.129-150
- 42.Hurst, H.R. (1951). "Long-term storage in reservoirs", Trans. Am. Soc. Civil Eng., Vol. 116,pp 770-799 .
- 43.Karemeram, D. & Kim , B.J. (2006). " Assessing the forecasting Accuracy of Alternative Nominal Exchange Rate Models : The Case of Long Memory ", Journal of Forecasting 25, pp. 369-380 .29.
- 44.Karia ,A.A., Imbarine Bujang & Ismail Ahmed (2013). "Fractionally integrated ARMA for crude Palm oil prices prediction :case of potentially overdifference " Journal of applied statistics ,Vol.40,No.12,pp.2735-2784
- 45.Kurita, T. (2010). "A Forecasting Model for Japan's Unemployment Rate", Eurasian Journal of Business and Economics, 3 (5), pp. 127-134.

-
46. Lamaa , A. , Jhab , G.K. , Paula , R.K. & Gurung , B. (2015). " Modelling and Forecasting of Price Volatility: An Application of GARCH and EGARCH Models ", Agricultural Economics Research Review ,Vol. 28 No.1. pp 73-82 .
- 47.Ljung, G. M., and Box, G. E. P. (1978). "On a measure of lack of fit in time series models", Biometrika, 66, pp. 67--72.
- 48.Lo , Andrews . W.(1991)."Long term memory in stockmarket prices" ,Econometrica,Vol59 , pp.1291-1313,
- 49.Mandelbrot, B. B. (1975). "Limit Theorems on the Self-Normalized Range for Weakly and Strongly Dependent Processes," Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete, 31, pp.271–285.
- 50.Mayoral, L. (2005). A New Minimum Distance Estimation Procedure of ARFIMA Processes , Universidad Pompeu Fabra.
- 51.McCarthy , J. ,Disario , R. and Saraoglu , H.(2003). " A Recursive Algorithm for Fractional Differencing Long Data Series " . Journal of Modern Applied Statistical Methods, Vol . 2, No. 1, pp.272-278.
52. Micmillan , D.G. & Speight, A.E.H. (2004). " Daily volatility forecasts: reassessing the performance of GARCH models" , Journal of forecasting , Vol.23, Issue 6 , pp.449-460 .
53. Miswan , N.H. , Ngatiman , N.A. , Hamzah , K. & Zamzamin , Z.Z.(2014) ." Comparative Performance of ARIMA and GARCH Models in Modelling and Forecasting Volatility of Malaysia Market Properties and Shares" , Applied Mathematical Sciences, Vol. 8, No. 140, 7001 – 7012.
- 54.Palma, W. (2007). Long-Memory Time Series: Theory and Methods, John Wiley & Sons: Hoboken, New Jersey.
- 55.Peng , C.K. , Buldyrev , S.V. , Smith , M. ,Stanley , H.E. & Goldberger, A.L. (1994). " Mosaic Organization of DNA Nucleotides " . Physical Review , E, 49, pp(1585-1689).
- 56.Porter-Hudak, S. (1982). Long-Term Memory Modeling A Simplified Spectral Approach. Unpublished Ph.D. Dissertation, University of Wisconsin.

57. Rastogi , S. Don , J.,& Nithya , V. (2018). " Volatility Estimation using GARCH Family of Models: Comparison with Option Pricing", Pacific Business Review International,Vol. 10 Issue 8.
58. Reisen , V. , Abraham , B. and Lopes , S. (2001) . " Estimation Parameters in ARFIMA Processes : A Simulation Study " . Communications in Statistics – Simulation and Computation . Vol. 30, Issue 4.
59. Robinson , P.M. (1995). " Log-Periodogram Regression of the Time Series With Long Range Dependence " . The Annals of Statistics , Vol. 23, No.3 ,pp (1048-1072).
60. Robinson, P. M. (2003). "Long-memory time series, in P. M. Robinson, ed.,Time Series With Long Memory, Oxford University Press, Oxford, pp. 4-32.
61. Schwarz, Gideon E. (1978). "Estimating the dimension of a model", Annals of Statistics, 6 (2): pp.461–464.
62. Shamiri , A. & Isa , Z. (2009) . " Modeling and Forecasting Volatility of the Malaysian Stock Markets ", Journal of Mathematics and Statistics , 5 (3):PP.234-240
63. Sowell , F. (1990). " The Fractional Unit Root Distribution " . Econometrics , Vol. 58, No. 2,pp (459-505).
64. Sowell, F. (1992a). "Maximum Likelihood Estimation of Stationary Univariate Fractionally Integrated Time Series Models", Journal of Econometrics, Vol.53, pp.165-188.
65. Sribua-Iam , N. , Pongchavalit , c. & Pongpullponsak , A.(2016)." GARCH Model for Volatility of Stocks: A Case Study of Stock Price IinTelecommunications Group Thailand ", International Journal of Management and Applied Science , ISSN, pp.2394-7926 .
66. Teverovsky, V. Taqqu, M. S.,& Willinger, W. (1999). " A critical look at Lo's modified R/S Statistic", Journal of Statistical planning and Inference , 80, pp. 211–227.
67. Wei, W. W. S. (2006). Time Series Analysis Univariate and Multivariate Methods, 2nd edition, Redwood City, CA: Addison-Wesley.

- 68.Yajima , Y. (1989). " On Estimation of a Regression Model with Long-Memory Stationary Errors " . The Annals of Statistics, Vol. 16, No.2, pp 791-807.
- 69.Yang , J.W., & Parawada , J. Allen (2012) . , " Predicting stock price movements an ordered probit Analysis on the Australian Securities Exchange", Quantitative Finance 12 (5), pp.791-804.
- 70.Yingfu Xie (2007)." Maximum Likelihood Estimation and Forecasting for GARCH, Markov Switching, and Locally Stationary Wavelet Processes", Doctoral Thesis Swedish University of Agricultural Sciences.
- 71.Yong , C.H. (1974). " Asymptotic Behaviour of Trigonometric Series, Chinese University, Hong Kong.