

@UNPUBLISHED{Hizmeri/Izzeldin/Nolte/Pappas2022, author = {Rodrigo
Hizmeri and Marwan Izzeldin and Ingmar Nolte and Vasileios Pappas},
title = {A Generalized Heterogeneous Autoregressive Model using the
Market Index}, year = {2022}, note = {Quantitative Finance,
forthcoming} }