

REFERENCES

- Abhyankar, A., Copeland, L. S., & Wong, W. (1997). Uncovering nonlinear structure in real-time stock-market indexes: The S&P 500, the DAX, the Nikkei 225, and the FTSE-100. *Journal of Business & Economic Statistics*, 15(1), 1-14.
- Alam, M. Z., Siddiquee, M. N., & Masukujjaman, M. (2013). Forecasting volatility of stock indices with ARCH model. *International Journal of Financial Research*, 4(2), 126.
- Bollerslev, T. (1986). Generalized autoregressive conditional heteroscedasticity. *Journal of econometrics*, 31(3), 307-327.
- Box, G. & Jenkins, G. (1970). *Time Series Analysis: Forecasting and Control*. Holden-Day, San Francisco.
- Brock, W., Lakonishok, J., & LeBaron, B. (1992). Simple technical trading rules and the stochastic properties of stock returns. *The Journal of finance*, 47(5), 1731-1764.
- Clements, M. P., Franses, P. H., & Swanson, N. R. (2004). Forecasting economic and financial time-series with non-linear models. *International Journal of Forecasting*, 20(2), 169-183.
- Dana, A. N. (2016). Modelling and estimation of volatility using ARCH/GARCH models in Jordan's stock market. *Asian Journal of Finance & Accounting*, 8(1)
- Deboeck, G. J. (Ed.). (1994). *Trading on the edge: neural, genetic, and fuzzy systems for chaotic financial markets* (Vol. 39). John Wiley & Sons.
- Engle, R. F., & Ng, V. K. (1993). Measuring and testing the impact of news on volatility. *The journal of finance*, 48(5), 1749-1778.
- Glosten, L. R., Jagannathan, R., & Runkle, D. E. (1993). On the relation between the expected value and the volatility of the nominal excess return on stocks. *The journal of finance*, 48(5), 1779-1801.
- Granger, C. W., & Terasvirta, T. (1993). *Modelling non-linear economic relationships*. OUP Catalogue.
- Hamilton, J. D., & Lin, G. (1996). Stock market volatility and the business cycle. *Journal of applied econometrics*, 11(5), 573-593.
- Hamilton, J. D., & Susmel, R. (1994). Autoregressive conditional heteroskedasticity and changes in regime. *Journal of econometrics*, 64(1-2), 307-333.
- Krishnamurthy, V., & Ryden, T. (1998). Consistent estimation of linear and non-linear autoregressive models with Markov regime. *Journal of time series analysis*, 19(3), 291-307.

- Lyon, T. C., & Champbell, J. J. (1991). Motion sequence pattern detector for video. *Asignee: Faroudja, Yves C., Los Altos Hills, CA. US. United States Patent Office US, 4.*
- McCluskey, K., Russell, B. W., & Mills, D. (1990). Electrophoretic karyotyping without the need for generating protoplasts. *Current genetics, 18*(4), 385-386.
- Mhmoud, A. S., & Dawalbait, F. M. (2015). estimating & forecasting stock market volatility using GARCH models: Empirical evidence from Saudi Arabia. *International journal of engineering research & technology, 4*(2).
- Mukherjee, S., Osuna, E., & Girosi, F. (1997, September). Nonlinear prediction of chaotic time series using support vector machines. In *Neural Networks for Signal Processing VII. Proceedings of the 1997 IEEE Signal Processing Society Workshop* (pp. 511-520). IEEE.
- Naik, P. K., & Padhi, P. (2012). Interaction of macroeconomic factors and stock market index: Empirical evidence from Indian data. *Available at SSRN 2150208.*
- Ng, H. G., & McAleer, M. (2004). Recursive modelling of symmetric and asymmetric volatility in the presence of extreme observations. *International Journal of Forecasting, 20*(1), 115-129.
- Ramchand, L., & Susmel, R. (1998). Variances and covariances of international stock returns: The international capital asset pricing model revisited. *Journal of International Financial Markets, Institutions and Money, 8*(1), 39-57.
- Rydén, T., Teräsvirta, T., & Åsbrink, S. (1998). Stylized facts of daily return series and the hidden Markov model. *Journal of applied econometrics, 13*(3), 217-244.
- Schwert, G. W., & Seguin, P. J. (1990). Heteroscedasticity in stock returns. *the Journal of Finance, 45*(4), 1129-1155.
- Susmel, P., Spanghero, M., & Stefanon, B. (1999). Interpretation of rumen degradability of concentrate feeds with a Gompertz model. *Animal feed science and technology, 79*(3), 223-237.
- Tay, F. E., & Cao, L. (2001). Application of support vector machines in financial time series forecasting. *omega, 29*(4), 309-317.
- Taylor, W. R. (1986). Identification of protein sequence homology by consensus template alignment. *Journal of molecular biology, 188*(2), 233-258.
- Zakoian, J. M. (1994). Threshold heteroskedastic models. *Journal of Economic Dynamics and control, 18*(5), 931-955.