

Sifat Asimetris Model Prediksi *Generalized Autoregressive Conditional Heteroscedasticity (GARCH)* dan *Stochastic Volatility Autoregressive (SVAR)*

(Studi Kasus: Indeks Harga Saham Gabungan)

Asymmetrical Characteristic of Generalized Autoregressive Conditional Heteroscedasticity (GARCH) and Stochastic Volatility Autoregressive (SVAR) Model Prediction

TUGAS AKHIR

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